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Recent Advances on Nonlinear Models in Mathematical Finance

Guest Editors:

Prof. Dr. Matthias Ehrhardt

Applied Mathematics and Numeical Analysis, University of Wuppertal, Wuppertal, Germany

Prof. Dr. Maria Do Rosário Grossinho

Department of Mathematics, Lisbon School of Economics and Management, and CEMAPRE-REM, Universidade de Lisboa, Lisbon, Portugal

Prof. Dr. Daniel Sevcovic

Department of Applied Mathematics and Statistics Faculty of Mathematics, Physics and Informatics Comenius University, Bratislava, Slovakia

Message from the Guest Editors

Mathematical finance provides a large set of theoretical and applied tools that range from pure branches of mathematics to more applied areas with the objective to deeply understand and solve current problems in finance.

In fact, a rigorous analysis of contemporary finance relies on advanced analytical and numerical methods and needs high-level mathematical skills with special emphasis on stochastic calculus with its rich mathematical structure, partial differential equations, partial integrodifferential equations, and fractional diffusion equations. Robust techniques of numerical analysis and computation are also required. The aim of this Special Issue is to contribute to the enrichment of Mathematical Finance.

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Editor-in-Chief

Prof. Dr. Francisco Chiclana

School of Computer Science and Informatics, De Montfort University, The Gateway, Leicester LE1 9BH, UK

Message from the Editor-in-Chief

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Mathematics Editorial Office MDPI, St. Alban-Anlage 66 4052 Basel, Switzerland Tel: +41 61 683 77 34 www.mdpi.com mdpi.com/journal/mathematics mathematics@mdpi.com X@MathematicsMDPI