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Advances in Financial Mathematics

Guest Editors:

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Message from the Guest Editors

Dear Colleagues,

The financial markets nowadays are deeply connected with the discipline of mathematics and statistics, which has become increasingly prevalent along with the tremendous growth of modern financial markets worldwide over the past two decades. To understand the underlying mechanisms of financial markets and the complicated behaviour of market participants, a large number of stochastic and computational methods have been proposed by mathematicians and statisticians, and are further applied to address those challenging issues encountered in modern finance. This Special Issue covers the following themes in financial mathematics:

- Stochastic modelling, including volatility models
- Stochastic optimal control
- Asset pricing, involving pricing a range of complex products, including energy and weather derivatives
- Portfolio selection and asset allocation
- Financial econometrics and time series
- High-frequency trading and quantitative investments: data, models and strategies
- Pension funds and retirement products
- Insurance and risk theories
- Financial markets and investor behavior
- Risk and regulation
- Financial Technology (FinTech).

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Editor-in-Chief

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Message from the Editor-in-Chief

Axioms is dedicated to the foundations (structure and axiomatic basis, in particular) of mathematical theories, not only from a crisp or strictly classical sense, but also from a fuzzy and generalized sense. This includes the more innovative current scientific trends, devoted to discover and solve new challenging problems. The prime goal of *Axioms* is to publish first-class, original research articles under an open access policy with minimal fees for the authors. We would be pleased to welcome you as one of our authors.

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