



Financial Mathematics and Econophysics

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Message from the Guest Editors

We envision a collection of papers in financial mathematics and econophysics, including applications to high-frequency data. Over the past two decades, the complexity of international finance has grown enormously with the development of new markets and instruments for transferring risks. This growth in complexity has been accompanied by an expanded role for mathematical models to value derivative securities and to measure their risks.

At the same time, the new discipline econophysics has advanced. This discipline studies the application of mathematical tools that are usually applied to physical models to the study of financial models. The statistical mechanics theory, such as regarding phase transitions and critical phenomena, has been applied by many authors in studying the speculative bubbles preceding a financial crash.

- financial mathematics
- econophysics
- quantitative finance
- machine Learning
- high-frequency data
- complex data sets





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Message from the Editor-in-Chief

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