



## Stochastic Modeling and Statistical Analysis of Financial Data

Guest Editors:

**Prof. Dr. Liqun Wang**

Department of Statistics,  
University of Manitoba, Winnipeg,  
MB R3T 2N2, Canada

**Prof. Dr. Klaus Pötzelberger**

Institute for Statistics and  
Mathematics, Vienna University  
of Economics and Business, 1020  
Vienna, Austria

Deadline for manuscript  
submissions:

**closed (30 June 2023)**

### Message from the Guest Editors

Dear Colleagues,

Financial statistics is a fast-evolving area of research. Sound stochastic modeling and computational methodologies are crucial for understanding and forecasting financial and economic data. Non-parametric methods and statistical machine learning techniques draw more and more attention in academia, as well as in business and in various industries. Moreover, the availability of big data requires efficient computational methods.

The aim of this Special Issue is to gather papers from leading experts in the area of stochastic modeling and statistical methods and computing for financial data analysis and forecasting. The topics of special interest in this Special Issue include, but are not limited to, the following:

- Stochastic and econometric modeling and methods;
- Statistical computation and optimization;
- Statistical learning and data analytic methods;
- Barrier option pricing and computing;
- First-passage time for diffusion processes;
- Boundary crossing probability and applications.

Dr. Liqun Wang  
Prof. Dr. Klaus Pötzelberger  
*Guest Editors*





an Open Access Journal by MDPI

## Editor-in-Chief

**Prof. Dr. Thanasis Stengos**

Department of Economics and  
Finance, University of Guelph,  
Guelph, ON N1G2W1, Canada

## Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

## Author Benefits

**Open Access:** free for readers, with article processing charges (APC) paid by authors or their institutions.

**High Visibility:** indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

**Journal Rank:** CiteScore - Q1 (Business, Management and Accounting (miscellaneous))

## Contact Us

---

*Journal of Risk and Financial  
Management* Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland

Tel: +41 61 683 77 34  
[www.mdpi.com](http://www.mdpi.com)

[mdpi.com/journal/jrfm](http://mdpi.com/journal/jrfm)  
[jrfm@mdpi.com](mailto:jrfm@mdpi.com)  
[X@JRFM\\_MDPI](https://twitter.com/JRFM_MDPI)