Journal of
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Stochastic Control and Optimization with Financial Applications

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Deadline for manuscript submissions:
closed (20 March 2022)

Message from the Guest Editors

Dear Colleagues,

Stochastic control and optimization has been an active area of research since 1970s, but has recently enjoyed particular revival due to applications in, inter alia, operations research, economics and social sciences, finance.

This call for papers seeks to publish applied work that links stochastic control and optimization with theories of stochastic processes, stochastic calculus, differential equations, filtering theory or game theory. Papers may be theoretical or applied. In particular, we are interested in papers related to numerical algorithms appearing in finance.

To be considered for publication in the Special Issue, please submit your manuscript via the online submission portal. All submissions will be peer-reviewed. Any questions about the Special Issue can be directed to Zbigniew Palmowski at Zbigniew.Palmowski@pwr.edu.pl.

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Message from the Editor-in-Chief

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