

Special Issue

Stochastic Modeling and Statistical Analysis of Financial Data

Message from the Guest Editors

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.

Guest Editors

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About the Journal

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.

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