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Advances in Stochastic Differential Equations and Applications to Finance

Guest Editor:

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Deadline for manuscript submissions:
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Stochastic differential equations (SDEs) are an active interdisciplinary area at the crossroads of stochastic analysis, partial differential equations, and scientific computing. Statistical physics, fluid dynamics, financial modeling, nonlinear filtering, superprocesses, and continuum physics are among the most interesting topics where SDEs can be applied. This Special Issue welcomes high-quality articles in fields strongly connected to SDEs, such as stochastic differential equations in infinite-dimensional state spaces or probabilistic approaches to solving deterministic partial differential equations (PDEs), numerical solution of SDEs, and applications to financial mathematics.

Prof. Dr. Nikos Halidias
Guest Editor

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