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Stochastic Control and Optimal Stopping with Applications in Economics and Finance

Guest Editor:

Dr. Zhaojun Yang

Department of Finance, Southern University of Science and Technology, Shenzhen 518055, China

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Message from the Guest Editor

Dear Colleagues,

Economics and finance can be defined as a subject that aims to understand how scarce resources, including capital, are allocated most efficiently. In essence, most problems that arise from the subject are mathematical ones. In particular, many of them reduce to a stochastic control and optimal stopping problem. In this issue, we plan to publish papers that are closely related to financial mathematics. All the papers studying economics and finance that use stochastic control and optimal stopping theory are welcome to submit to the issue. Special preferences are given to papers that address optimal investment and financing for small businesses or high-tech startups, real options, capital structure, venture capital, private equity, loan guarantees, financial contracting, asset securitization, and structured finance.

In short, we welcome all papers that use stochastic control or optimal stopping theory to solve an economic or financial problem to be submitted for this issue.











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Editor-in-Chief

Prof. Dr. Francisco Chiclana

School of Computer Science and Informatics, De Montfort University, The Gateway, Leicester LE1 9BH, UK

Message from the Editor-in-Chief

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