



## Advances in Machine Learning Applied to Financial Economics

Guest Editor:

**Prof. Dr. Saejoon Kim**

Departments of Computer Science and Engineering, and Artificial Intelligence, Sogang University, Seoul 04107, Republic of Korea

Deadline for manuscript submissions:

**20 April 2025**

### Message from the Guest Editor

Machine learning has become ubiquitous in society and has influenced how financial mathematicians and economists conduct research complementing classical statistical approaches to cross section and time series analysis of returns. Machine learning applied to financial economics has become a hot topic in both academia and asset management industry reflected by the surge in the number of research articles published on this topic. Recently, it has allowed for the establishment of improved asset pricing models, portfolio optimization and risk management techniques.

This Special Issue seeks advancements in machine learning techniques applied to financial economics. Contributions to the areas of, but not limited to, estimation of asset pricing models, financial decision making under uncertainty with economic and financial models, identification of latent factors, portfolio optimization and risk management, statistical methods for financial market data, and time series prediction all employing various forms of machine learning are solicited. We pay particular interest to how machine learning techniques are incorporated as new methods to solve problems in finance.





an Open Access Journal by MDPI

## 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

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

## Author Benefits

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

**High Visibility:** indexed within Scopus, SCIE (Web of Science), RePEc, and other databases.

**Journal Rank:** JCR - Q1 (Mathematics) / CiteScore - Q1 (General Mathematics)

## Contact Us

---

*Mathematics* Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland

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

[mdpi.com/journal/mathematics](http://mdpi.com/journal/mathematics)  
[mathematics@mdpi.com](mailto:mathematics@mdpi.com)  
[X@MathematicsMDPI](https://twitter.com/MathematicsMDPI)