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Application of Mathematical Methods in Financial Economics

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Message from the Guest Editors

Dear Colleagues,

Advanced mathematical tools and methods are becoming more and more necessary in the field of financial economics to provide a better characterization of the complex relationships between economic and financial time series. However, there is often a considerable gap between the state-of-the-art mathematical techniques and the mainstream research in financial economics, particularly that conducted by non-mathematicians.

The purpose of this Special Issue is to contribute to close this gap by providing a collection of articles that illustrate the applicability of novel mathematical tools and methods to a wide range of topics in financial economics, including, among others, portfolio management, risk management, portfolio optimization, relationships among financial markets and among financial and commodity markets, information flows across markets, cryptocurrencies and financial markets, green finance and financial risks.

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Message from the Editor-in-Chief

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