Recent Advances on Nonlinear Models in Mathematical Finance

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Message from the Guest Editors

Mathematical finance provides a large set of theoretical and applied tools that range from pure branches of mathematics to more applied areas with the objective to deeply understand and solve current problems in finance.

In fact, a rigorous analysis of contemporary finance relies on advanced analytical and numerical methods and needs high-level mathematical skills with special emphasis on stochastic calculus with its rich mathematical structure, partial differential equations, partial integrodifferential equations, and fractional diffusion equations. Robust techniques of numerical analysis and computation are also required. The aim of this Special Issue is to contribute to the enrichment of Mathematical Finance.

Special Issue

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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.

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