



## Financial Derivatives: Market Risk, Pricing, and Hedging

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### Message from the Guest Editor

Dear Colleagues,

The Special Issue aims to explore and demonstrate aspects of financial derivatives that play a crucial role in modern finance, risk management, speculation, and portfolio optimization.

Key objectives include but are not limited to:

- Examining the latest developments in pricing models for various types of derivatives, including options, futures, swaps, and forwards.
- Investigating the market risk dynamics in derivative instruments.
- Utilizing innovative machine learning algorithms to find hedging strategies to reduce risk.
- Analyzing the impact of regulatory changes and technological advancements on the pricing, risk management, and trading of financial derivatives.
- Fostering interdisciplinary research that integrates insights from finance, mathematics, economics, and computational methods in derivatives.

Contributions to this Special Issue may include theoretical studies, empirical analyses, methodological advancements, and case studies on financial derivatives.





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## Message from the Editor-in-Chief

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- help the transfer of theoretical research to public and private application;
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