

Special Issue

Emerging Topics in Finance and Risk Engineering—In Memory of Peter Carr

Message from the Guest Editors

We would like to invite contributions to this issue of *Risks* honoring the memory of Peter Carr (1958–2022). Peter was a colleague, friend, and mentor to many of us. His contributions to financial engineering and financial mathematics span a wide range, touching on many topics, such as derivatives pricing, asset price modeling with martingales, uncovering symmetries and exploiting them in derivatives valuation, volatility modeling, and much more. A recurring theme in Peter's work is the application of novel concepts and methods to financial problems. Some examples are the study of derivatives with randomly distributed maturity, the use of algebraic methods for derivatives pricing, and exploring new modeling ideas using artificial intelligence and machine learning. In the same spirit, we would like to invite contributions proposing new methods and applications of emerging methods to problems of financial and risk engineering.

Guest Editors

Dr. Dan Pirjol

School of Business, Stevens Institute of Technology, Hoboken, NJ 07030, USA

Dr. Lingjiong Zhu

Department of Mathematics, Florida State University, Tallahassee, FL 32306, USA

Deadline for manuscript submissions

closed (31 December 2023)



Risks

an Open Access Journal
by MDPI

Impact Factor 1.5
CiteScore 5.0



mdpi.com/si/119230

Risks
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
risks@mdpi.com

mdpi.com/journal/

[risks](#)





Risks

an Open Access Journal
by MDPI

Impact Factor 1.5
CiteScore 5.0



[mdpi.com/journal/
risks](https://mdpi.com/journal/risks)



About the Journal

Message from the Editor-in-Chief

Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific and the general public have unlimited free access to the content as soon as it is published.

Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School,
City St George's, University of London, 106 Bunhill Row, London EC1Y
8TZ, UK

Author Benefits

Open Access:

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

High visibility:

indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.

Journal Rank:

CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))