Special Issue

Featured Papers in Mathematics and Finance

Message from the Guest Editors

Due to the seminal works of Kenneth Arrow, Fischer Black, Harry Markowitz, Robert Merton, Franco Modigliani, Paul Samuelson, Myron Scholes, Richard Thaler, James Tobin, and many others, mathematics, probability theory, and stochastic calculus have become the foundation of finance theories. This Special Issue is dedicated to new ideas in finance that are based on novel mathematical approaches. We welcome mathematical papers in all areas of quantitative finance, including, but not limited to, post-modern portfolio theory, dynamic asset pricing, efficient market hypothesis, behavioral finance, ESG finance, risk management, and financial models for high-frequency trading. We invite papers that challenge the mathematical foundations of finance and seek extensions of dynamic asset pricing beyond semimartingales. Additionally, we seek papers that clarify the mathematical correctness of basic finance notions and theories, such as performance measures [2] and no-arbitrage option pricing.

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About the Journal

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management* (*JRFM*), an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

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