Special Issue

Financial Mathematics and Applications

Message from the Guest Editors

For financial economists, the principle of no arbitrage has proven to be the bedrock upon which a remarkably useful edifice could be constructed. Indeed, the absence of arbitrage plays the role of a fundamental law of nature for asset pricing and validates the application of rigorous mathematical reasoning in models of financial markets. For this Special Issue, we invite the submission of manuscripts that, with a nod to Wigner, illustrate the unreasonable effectiveness of mathematics in financial economics. Manuscripts should be written in a rigorous mathematical style and must establish new results, introduce new methods, or provide novel insights into existing methods. While submissions on any topic in Financial Mathematics are welcomed, papers on topics from the list below (see Keywords) are especially encouraged.

- transform methods in derivatives pricing
- Lévy processes
- volatility modeling
- random fields and stochastic strings
- term-structure models
- Malliavin calculus
- state-space models
- applications of techniques from financial mathematics to other fields (e.g., epidemiology, mathematical biology, or physics)

Guest Editors

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Deadline for manuscript submissions

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About the Journal

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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