Special Issue on Stochastic Methods and Finance

Call for Papers

“Stochastic” means being or having a random variable. A stochastic model is a tool for estimating probability distributions of potential outcomes by allowing for random variation in one or more inputs over time. Random changes in financial markets have motivated the extensive use of stochastic methods in finance.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on stochastic methods and finance. Potential topics include, but are not limited to:

- Stochastic volatility and pricing
- Stochastic optimal and economic growth
- Stochastic games
- Markov chain approach and Monte Carlo method in economics
- Random walk and market efficiency
- Probability of and risk factors
- Fuzzy optimization of option pricing
- Asymmetric effects in market

Authors should read over the journal’s For Authors carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal’s Paper Submission System.

Please kindly notice that the “Special Issue” under your manuscript title is supposed to be specified and the research field “Special Issue – Stochastic Methods and Finance” should be chosen during your submission.

According to the following timetable:

<table>
<thead>
<tr>
<th>Submission Deadline</th>
<th>August 14th, 2018</th>
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<tbody>
<tr>
<td>Publication Date</td>
<td>October 2018</td>
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Guest Editor:
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