



Special Issue on Density Estimation in Finance

Call for Papers

Density estimation, a fundamental concept in probability and statistics, is the construction of an estimate of the unknown probability density function based on observed data. A variety of approaches to density estimation can be used in finance. For example, stock market trends, financial risk evaluation and management all can be analyzed by density estimation, especially the nonparametric methods. The two main aims of research on the **density estimation in finance** are to explain how to estimate a density from previous financial data and to explore how density estimation can be applied in financial analysis and prediction.

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

- Parametric density estimation
- Nonparametric density estimation
- Kernel density estimation
- Density estimation in stock market
- Density estimation in insurance
- Prediction based on density function

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 specify the “**Special Issue**” under your manuscript title. The research field “**Special Issue - Density Estimation in Finance**” should be selected during your submission.

According to the following timetable:

Submission Deadline	September 29th, 2015
Publication Date	November 2015

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