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Special Issue on

Density Estimation in Finance and Insurance

Call for Papers

Density estimation in finance and insurance is focused on two problems, estimation of a bivariate density of a financial volatility process and estimation of loss distributions in insurance. It is widely applied in finance, such as stock market trends, financial risk evaluation and management, portfolio management and etc. The goal of this special issue is to provide a platform for scientists and academicians all over the world to suggest new ideas and researches of **density estimation in finance and insurance**.

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 and insurance** Potential topics include, but are not limited to:

- Nonparametric density estimation
- Parametric density estimation
- Kernel methods in the density estimation
- Bayesian dynamic density estimation
- Evaluating density forecasts
- Applications

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

Please kindly specify the "Special Issue" under your manuscript title. The research field "Special Issue - *Density Estimation in Finance and Insurance*" should be selected during your submission.

According to the following timetable:

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