



Advanced Statistical Applications in Financial Econometrics

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Message from the Guest Editors

You are welcome to make contributions to this Special Issue on “**Advanced Statistical Applications in Financial Econometrics**” in the journal *Mathematics*. The field of financial econometrics is very broad and complex. Many challenging problems emerge as technology advances. This is a research area that has attracted the attention of an increasing number of researchers in recent years. This special issue will emphasize original contributions addressing challenges in advanced statistical applications in financial econometrics, including regime-switching modeling, portfolio optimization, asset allocation, risk analysis, financial contagion analysis, machine learning, and stochastic process models.





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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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