Call for papers

The Journal of
Computational Finance

Edited by Christoph Reisinger

The Journal of Computational Finance is an international peer-reviewed journal dedicated to advancing knowledge in the area of financial mathematics. The journal is focused on the measurement, management and analysis of financial risk, and provides detailed insight into numerical and computational techniques in the pricing, hedging and risk management of financial instruments.

The journal welcomes papers dealing with innovative computational techniques in the following areas:

- Numerical solutions of pricing equations: finite differences, finite elements, and spectral techniques in one and multiple dimensions.

- Simulation approaches in pricing and risk management: advances in Monte Carlo and quasi-Monte Carlo methodologies; new strategies for market factors simulation.

- Optimization techniques in hedging and risk management.

- Fundamental numerical analysis relevant to finance: effect of boundary treatments on accuracy; new discretization of time-series analysis.

- Developments in free-boundary problems in finance: alternative ways and numerical implications in American option pricing.

See https://www.risk.net/journal-of-computational-finance
for more information on the journal scope.

>> Submission Requirements

Manuscripts should be prepared for publication in accordance with our submissions guidelines, which can be found at: http://www.risk.net/static/risk-journals-submission-guidelines
All submissions will be subject to a peer review process by at least two independent peer reviewers. Final decisions on paper acceptance will be given by the Editor-in-Chief.

>> Length

The Journal has a strict length policy. Research papers should not exceed 8,000 words, including references. Submissions should be sent via the online submission site: https://editorialexpress.com/risk

Contact: journals@infopro-digital.com

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