



Special Issue Reprint

Computational Finance

www.mdpi.com/books/reprint/2890

Edited by
Lars Stentoft

ISBN 978-3-03936-966-9 (Hardback)

ISBN 978-3-03936-967-6 (PDF)



With the availability of new and more comprehensive financial market data, making headlines of massive public interest due to recent periods of extreme volatility and crashes, the field of computational finance is evolving ever faster thanks to significant advances made theoretically, and to the massive increase in accessible computational resources. This volume includes a wide variety of theoretical and empirical contributions that address a range of issues and topics related to computational finance. It collects contributions on the use of new and innovative techniques for modeling financial asset returns and volatility, on the use of novel computational methods for pricing, hedging, the risk management of financial instruments, and on the use of new high-dimensional or high-frequency data in multivariate applications in today's complex world. The papers develop new multivariate models for financial returns and novel techniques for pricing derivatives in such flexible models, examine how pricing and hedging techniques can be used to assess the challenges faced by insurance companies, pension plan participants, and market participants in general, by changing the regulatory requirements. Additionally, they consider the issues related to high-frequency trading and statistical arbitrage in particular, and explore the use of such data to assess risk and volatility in financial markets.

MDPI Books offers quality open access book publishing to promote the exchange of ideas and knowledge in a globalized world. MDPI Books encompasses all the benefits of open access – high availability and visibility, as well as wide and rapid dissemination. With MDPI Books, you can complement the digital version of your work with a high quality printed counterpart.



Open Access

Your scholarly work is accessible worldwide without any restrictions. All authors retain the copyright for their work distributed under the terms of the Creative Commons Attribution License.



Author Focus

Authors and editors profit from MDPI's over two decades of experience in open access publishing, our customized personal support throughout the entire publication process, and competitive processing charges as well as unique contributor discounts on book purchases.



High Quality & Rapid Publication

MDPI ensures a thorough review for all published items and provides a fast publication procedure. State-of-the-art research and time-sensitive topics are released with a minimum amount of delay.



High Visibility

Due to our global network and well-known channel partners, we ensure maximum visibility and broad dissemination. Title information of books is sent to international indexing databases and archives, such as the Directory of Open Access Books (DOAB), and the Verzeichnis Lieferbarer Bücher (VLB).



Print on Demand and Multiple Formats

MDPI Books are available for purchase and to read online at any time. Our print-on-demand service offers a sustainable, cost-effective and fast way to publish MDPI Books printed versions.