



# SIAM Journal on FINANCIAL MATHEMATICS

*Theoretical Developments and  
Computational Challenges in Financial Mathematics*



Editor-in-Chief  
**Jean-Pierre Fouque**  
University of California, Santa Barbara

Brings together works on theoretical developments in financial mathematics as well as breakthroughs in the computational challenges they encompass. By publishing papers of high quality and originality, it serves as an essential resource for academic finance researchers and practitioners alike. The journal offers a conduit for the publication of articles in any of these branches of financial mathematics. It also provides a common platform for scholars interested in the mathematical theory of finance as well as practitioners interested in rigorous treatments of the scientific computational issues related to implementation.

On the theoretical side, the journal seeks papers with demonstrable mathematical developments motivated by models of modern finance. On the computational side, it publishes works introducing new methods and algorithms representing significant (as opposed to incremental) improvements on the existing state of affairs of modern numerical implementations of applied financial mathematics.

In addition to full-length research articles, the journal publishes a section dedicated to **short communications**. Authors are asked to limit these submissions to 10 pages, and fast decisions are expected.

**SIFIN is published article by article at [epubs.siam.org/sifin](https://epubs.siam.org/sifin)**

ISSN: 1945-497X

Frequency: electronically published continuously

Year established: 2010

Format: electronic

2020 volume number: 11

2020 rate: \$363

**siam** | Society for Industrial and  
Applied Mathematics

**For more information on SIAM Journal on Financial Mathematics:**

***siam.org/sifin***