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Special Issue on Martingales and Stochastic Integrals

Call for Papers

One of the fundamental concepts in modern finance is the notion of a martingale. This is a stochastic process that, with its last observed value, provides the best forecast for its future values. Stochastic integration and martingales provide key tools for the analysis of the continuous time evolution of financial markets.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **martingales and stochastic integrals**. Potential topics include, but are not limited to:

- Martingales
- Option pricing
- Stochastic Integrals
- Continuous trading
- Complete markets
- Return processes
- Financial model
- Trading strategy

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

Please kindly specify the "**Special Issue**" under your manuscript title. The research field "**Special Issue - *Martingales and Stochastic Integrals***" should be selected during your submission.

Special Issue timetable:

Submission Deadline	June 30th, 2016
Publication Date	August 2016

Guest Editor:

For further questions or inquiries
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