

THE JOURNAL OF
DERIVATIVES

PHYSICS AND FINANCIAL DERIVATIVES
SPECIAL ISSUE OF *THE JOURNAL OF DERIVATIVES*

CALL FOR PAPERS

THE GOAL OF THIS SPECIAL ISSUE is to make the link between physics and finance as transparent as possible and to demonstrate how various physical methods can be used to solve important modern problems arising in the field of financial derivatives. In this issue we will publish papers which differ from standard papers on quantitative/mathematical/computational finance in one respect. Namely, we require that each paper should showcase at least one method or approach previously known in physics, for example, path integrals, asymptotic expansions and self-similarities, random matrices, *et cetera*, and explain in a special section why this particular method is useful in finance. Eligible papers will span a broad range of fascinating topics. We expect that this Special Issue will build bridges between physics and financial derivatives.

Guest editors for the Special Issue are Professors Alexander Bogdanov, Andrey Itkin, and Alex Lipton. Not surprisingly, all three editors have deep backgrounds in physics, while their main interests for the last two decades have centered on financial engineering.

Authors may submit their manuscripts for this Special Issue prior to September 1, 2019 at <http://jod.ijournals.com/authors>. The title of the manuscript should begin with the phrase "Physics and Derivatives."