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First SDE: New Advances in Stochastic Differential Equations

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Message from the Guest Editors

Dear Colleagues,

We cordially invite you to submit your articles to the Special Issue of *Mathematics* entitled “First SDE: New Advances in Stochastic Differential Equations”. The title of the Special Issue not only reflects the topicality of the Special Issue itself but also provides a direct link to the First SDE – Stochastic Days Encounters: Stochastic Differential Equations and Statistics, held in Lisbon, Portugal, from May 25 to 26, 2023.

This Special Issue is one of such typical post-conference Special Issues; however, it is also absolutely open to submissions from authors who are interested in the topic even if they do not participate in the First SDE event at all.

Keywords

- boundary-value problems
- filtering problems
- first passage times
- stochastic control
- stochastic differential equations
- stochastic partial differential equations
- stochastic models
- stochastic processes
- mathematical finance
- optimal stopping
- energy
- structural mechanics

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Special Issue

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Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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