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.

SIFIN is published article by article at epubs.siam.org/sifin

ISSN: 1945-497X
Frequency: electronically published continuously
Year established: 2010
Format: electronic
2019 volume number: 10
2019 rates: $346