

Call for papers:

Special Issue “Recent Developments of Forward Performance Processes”

Journal: *Probability, Uncertainty and Quantitative Risk*

It has been more than one decade since the concept of forward performance processes was introduced by M. Musiela and T. Zariphopoulou. This new performance criterion complements the classical expected utility theory by incorporating many "forward in nature" features such as dynamic updating of risk preferences, rolling horizons and “real-time” learning.

A number of techniques have been introduced to construct and characterize forward performance criteria including harmonic analysis, stochastic flows, stochastic partial differential equations, ergodic control and functional equations.

This special issue aims to provide a platform to disseminate recent developments in forward performance processes both in the mathematical theory and their applications in finance, insurance and pension fund management.

Guest Editors:

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Tentative Schedule:

- The submission deadline: 30 May 2022
- The acceptance deadline: 30 September 2022

Submission Guidelines:

The journal’s submission platform ([Editflow](#)) is now available for receiving the submissions. When submitting to the journal online, the Special Issue name “Forward Performance Processes” should be chosen. Both the Guide for Authors and the submission portal could be found on the Journal Homepage here: <https://www.aims sciences.org/journal/2095-9672>

In cases of any questions, please feel free to contact us via e-mail to probability-risk@sdu.edu.cn, g.liang@warwick.ac.uk

Submission by invitation only