

Journal of Mathematical Finance



ISSN: 2162-2434



<https://www.scirp.org/journal/jmf>

Journal Editorial Board

ISSN: 2162-2434 (Print), 2162-2442 (Online)

<https://www.scirp.org/journal/jmf>

Editor-in-Chief

Prof. Moawia Alghalith

University of the West Indies, Jamaica

Associate Editors-in-Chief

Dr. Fariba Hashemi

University of Zurich, Switzerland

Prof. Haim Levy

The Hebrew University of Jerusalem, Israel

Dr. Stephen Ellwood Satchell

Sydney University, Australia

Prof. Tony S. Wirjanto

University of Waterloo, Canada

Prof. Wing-Keung Wong

Asia University, Chinese Taipei

Editorial Advisory Board

Dr. Ricardas Zitikis

University of Western Ontario, Canada

Honorary Editorial Board

Prof. Christopher Adcock

University of Sheffield, UK

Prof. Frank J. Fabozzi

Johns Hopkins University, USA

Prof. Michael McAleer

Erasmus University Rotterdam, Netherlands

Editorial Board

Mr. Ankit Agarwal

University of Chicago, USA

Dr. Luca Vincenzo Ballestra

University of Bologna, Italy

Dr. Wilton Bernardino

Federal University of Pernambuco, Brazil

Prof. Udo Broll

TU Dresden, Germany

Prof. Raymond Honfu Chan

Lingnan University, China

Prof. Umberto Cherubini

University of Bologna, Italy

Prof. Martín Egozcue

Norte Construcciones S.A, Uruguay

Prof. E. M. Ekanayake

Bethune-Cookman University, USA

Prof. Yaqin Feng

Ohio University, USA

Prof. Rosa Ferrentino

University of Salerno, Italy

Prof. Stéphane Goutte

University of Paris Diderot, France

Prof. Xue-Zhong (Tony) He

Xi'an Jiaotong-Liverpool University, China

Prof. Ivan Ganchev Ivanov

Sofia University "St. Kl. Ohridski", Bulgaria

Prof. Jau-Lian Jeng

Azusa Pacific University, USA

Prof. Yong H. Kim

University of Cincinnati, USA

Dr. Ka-Chi Lam

City University of Hong Kong, China

Prof. Ping Li

Beihang University, China

Prof. Donald Lien

University of Texas at San Antonio, USA

Dr. Loretta Mastroeni

Roma TRE University, Italy

Prof. Alexander Melnikov

University of Alberta, Canada

Dr. David J. Moore

California State University, USA

Prof. Michael G. Papaioannou

International Monetary Fund, USA

Dr. Gareth William Peters

University College London, UK

Dr. Hermann Ratsimbanierana

University of Perpignan, France

Dr. Pascal Stiefenhofer

NUBS University of Newcastle, UK

Dr. Dimitrios Vortelinis

Hellenic Mediterranean University, UK

Dr. Ying (Clement) Zhang

Fairfield University, USA

Table of Contents

Volume 16 Number 1

February 2026

Beyond Closed-Form Liquidity Models: An AI-Enhanced Quantitative Approach

M. Forcellini..... 1

Lower and Upper Bounds Estimators for a Real Yield Curve Based on Another Real Yield Curve and Its Break-Even Inflation Rate

R. F. Porto, D. T. Araújo..... 18

Journal of Mathematical Finance (JMF)

Journal Information

SUBSCRIPTIONS

The *Journal of Mathematical Finance* (Online at Scientific Research Publishing, <https://www.scirp.org/>) is published quarterly by Scientific Research Publishing, Inc., USA.

Subscription rates:

Print: \$79 per issue.

To subscribe, please contact Journals Subscriptions Department, E-mail: sub@scirp.org

SERVICES

Advertisements

Advertisement Sales Department, E-mail: service@scirp.org

Reprints (minimum quantity 100 copies)

Reprints Co-ordinator, Scientific Research Publishing, Inc., USA.

E-mail: sub@scirp.org

COPYRIGHT

Copyright and reuse rights for the front matter of the journal:

Copyright © 2026 by Scientific Research Publishing Inc.

This work is licensed under the Creative Commons Attribution International License (CC BY).

<http://creativecommons.org/licenses/by/4.0/>

Copyright for individual papers of the journal:

Copyright © 2026 by author(s) and Scientific Research Publishing Inc.

Reuse rights for individual papers:

Note: At SCIRP authors can choose between CC BY and CC BY-NC. Please consult each paper for its reuse rights.

Disclaimer of liability

Statements and opinions expressed in the articles and communications are those of the individual contributors and not the statements and opinion of Scientific Research Publishing, Inc. We assume no responsibility or liability for any damage or injury to persons or property arising out of the use of any materials, instructions, methods or ideas contained herein. We expressly disclaim any implied warranties of merchantability or fitness for a particular purpose. If expert assistance is required, the services of a competent professional person should be sought.

PRODUCTION INFORMATION

For manuscripts that have been accepted for publication, please contact:

E-mail: jmf@scirp.org



Journal of Mathematical Finance (JMF)

ISSN 2162-2434 (Print) ISSN 2162-2442 (Online)
<https://www.scirp.org/journal/jmf>

Journal of Mathematical Finance (JMF) aims at presenting the latest development on pure and applied financial mathematics. It considers important theoretical, empirical and review papers.

Editor-in-Chief

Prof. Moawia Alghalith

University of the West Indies, Jamaica

Editorial Board

Mr. Ankit Agarwal
Dr. Luca Vincenzo Ballestra
Dr. Wilton Bernardino
Prof. Udo Broll
Prof. Raymond Honfu Chan
Prof. Umberto Cherubini
Prof. Martín Egozcue
Prof. E. M. Ekanayake
Prof. Yaqin Feng

Prof. Rosa Ferrentino
Prof. Stéphane Goutte
Prof. Xue-Zhong (Tony) He
Prof. Ivan Ganchev Ivanov
Prof. Jau-Lian Jeng
Prof. Yong H. Kim
Dr. Ka-Chi Lam
Prof. Ping Li
Prof. Donald Lien

Dr. Loretta Mastroeni
Prof. Alexander Melnikov
Dr. David J. Moore
Prof. Michael G. Papaioannou
Dr. Gareth William Peters
Dr. Hermann Ratsimbanierana
Dr. Pascal Stiefenhofer
Dr. Dimitrios Vortelinos
Dr. Ying (Clement) Zhang

Subject Coverage

The journal publishes original papers including but not limited to the following fields:

- Financial Engineering
- Financial Statistics
- Pricing Theory of Securities and Portfolio
- Quantitative Economics
- Solutions to PDEs
- Stochastic Optimization and Control
- Stochastic Processes

We are also interested in: 1) Short Reports—2-5 page papers where an author can either present an idea with theoretical background but has not yet completed the research needed for a complete paper or preliminary data; 2) Book Reviews—Comments and critiques.

Notes for Intending Authors

Submitted papers should not have been previously published nor be currently under consideration for publication elsewhere. Paper submission will be handled electronically through the website. All papers are refereed through a peer review process. For more details about the submissions, please access the website.

Website and E-Mail

<https://www.scirp.org/journal/jmf> E-mail: jmf@scirp.org

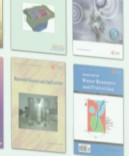
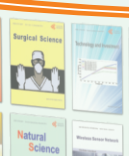
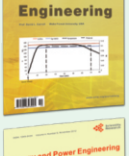
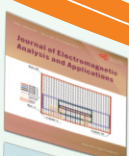
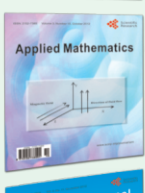
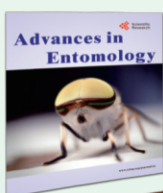
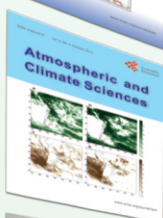
What is SCIRP?

Scientific Research Publishing (SCIRP) is one of the largest Open Access journal publishers. It is currently publishing more than 200 open access, online, peer-reviewed journals covering a wide range of academic disciplines. SCIRP serves the worldwide academic communities and contributes to the progress and application of science with its publication.

What is Open Access?

All original research papers published by SCIRP are made freely and permanently accessible online immediately upon publication. To be able to provide open access journals, SCIRP defrays operation costs from authors and subscription charges only for its printed version. Open access publishing allows an immediate, worldwide, barrier-free, open access to the full text of research papers, which is in the best interests of the scientific community.

- High visibility for maximum global exposure with open access publishing model
- Rigorous peer review of research papers
- Prompt faster publication with less cost
- Guaranteed targeted, multidisciplinary audience



Scientific
Research
Publishing

Website: <https://www.scirp.org>

Subscription: sub@scirp.org

Advertisement: service@scirp.org