**FORM D: ABDC 2013 JOURNALS LIST REVIEW**

**CHANGE OF FIELD of RESEARCH (FOR) CLASSIFICATION SUBMISSION**

*** PLEASE NOTE: FORM D is designed to formalise requests to the ABDC Journals Review Panel 2013 seeking a change in the FoR classification of an academic journal which is currently already included in the ABDC 2010 list (e.g. from 1401 to 1502). Please complete a separate form relating to each journal for which you wish to make a submission of this type.

**Journal Title:** Mathematical Finance

**QD1. NEW FIELD of RESEARCH (FoR) PANEL proposed for ABDC 2013 list (tick one box only):**
- [ ] 0806 Information Systems
- [x] 1401-1499 Economics
- [x] 1501 Accounting
- [ ] 1502 Finance
- [ ] 1503 Management
- [ ] 1504-07 Marketing/Tourism/Logistics
- [ ] 180105/1801025 Business and Taxation Law

**QD2. WHAT “OLD” FoR group is this journal assigned in the ABDC 2010 list?**
- [x] 0806 Information Systems
- [x] 1401-1499 Economics
- [x] 1501 Accounting
- [x] 1502 Finance
- [ ] 1503 Management
- [ ] 1504-07 Marketing/Tourism/Logistics
- [ ] 180105/1801025 Business and Taxation Law

**QD3. WHAT ABDC 2013 RATING DO YOU PROPOSE FOR THIS JOURNAL?**
- [x] A*
- [ ] A
- [ ] B
- [ ] C

**QD4. WHAT ABDC 2010 RATING WAS THIS JOURNAL ASSIGNED?**
- [x] A*
- [ ] A
- [ ] B
- [ ] C

**QD5. WHAT ERA 2010 RATING WAS THIS JOURNAL ASSIGNED?**
- [x] A*
- [ ] A
- [ ] B
- [x] C

- [ ] not applicable

**QD6. NOMINATE “THE BEST” COMPARATOR JOURNAL (journal from the ABDC 2010 list that is most similar in quality):** Journal of Corporate Finance

**QD7. JOURNAL INFORMATION**

**Editor’s Name:** Dilip Madan

**Institution:** University of Maryland

**Web Address:** http://onlinelibrary.wiley.com/journal/10.1111/(ISSN)1467-9985

**NATURE OF SUBMISSION**

**QD8. Primary submitter type (tick one box only):**
- [x] Higher Education Institutional Submission (e.g. formal submission from Business Faculty/School)
- [ ] Peak Body Submission (e.g. AFAANZ, ANZAM)
- [ ] Individual Submission

**QD9. Primary submitter:** Department of Accounting and Finance

**Institutional Affiliation:** Monash University

**QD10. Are there other signatories to this submission?**
- [x] Yes
- [ ] No

If yes, how many signatories are there (including the primary submitter)?
QD11. Executive Summary (word limit: 250 words fully presented on this page only). In the space below succinctly highlight the most powerful elements of your case for changing the FoR category of the designated journal (as indicated in QD1 above). Make it clear whether you propose to retain the ABDC 2010 rating or an “upgrade” or a “downgrade” – and in the latter two cases clearly justify the proposed rating change. Please use a “bullet point” style where possible.

Mathematical Finance is the top quantitative finance journal. Its Thomson Reuters JCR impact factor is 1.246. It was an A* on the ERA list.

This journal is more a finance journal rather than an economics journal. It should be on the 1502 list.
SUPPLEMENTARY INFORMATION: APPENDIX CHECKLIST

The ABDC invites further supplementary and supporting information to be submitted by way of appendices.

QD12. What supplementary information are you supplying (by way of appendices) to support your submission?

The following documents are attached in support of this application (please tick boxes as relevant):

- [ ] Appendix D1: List of Editorial Board Members
- [ ] Appendix D2: Description and Scope of Journal
- [ ] Appendix D3: Recommendations from eminent scholars in the relevant field
- [ ] Appendix D4: Comparisons with existing rated journals
- [ ] Appendix D5: Coverage in review articles
- [ ] Appendix D6: Impact Factors: SSCI or others
- [ ] Appendix D7: Other supporting documentation
- [ ] Appendix D8: Signatory Details – in cases where there are more than one signatory to the submission, list all signatory names and their university or relevant affiliations (this appendix should articulate with the answer given to QA8 above).
Appendix D1 List of editorial board members

Co-Editors
Jerome Detemple, School of Management, Boston University
Ernst Eberlein, Department of Mathematical Stochastics, University of Freiburg

Advisory Board
Robert C. Merton, Harvard University, USA
Mark H. A. Davis, Imperial College, UK
Freddy Delbaen, ETH-Zentrum, Switzerland
Hans Föllmer, Humboldt University, Germany
Stanley R. Pliska, University of Illinois at Chicago, USA
Robert Jarrow, Cornell University, USA
L. C. G. Rogers, University of Cambridge, UK

Associate Editors
Tomasz R. Bielecki, Illinois Institute of Technology, USA
Peter Carr, Morgan Stanley, USA
Domenico Cuoco, University of Pennsylvania, USA
Jaksa Cvitanic, California Institute of Technology, USA
Robert Elliott, University of Calgary, Canada
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Rüdiger Frey, University of Leipzig, Germany
Helyette Geman, Birkbeck, UK
Paul Glasserman, Columbia University, USA
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Julien Hugonnier, University of Lausanne, Switzerland
Jan Kallsen, University of Kiel, Germany
Ralf Korn, University of Kaiserslautern, Germany
Steven Kou, Columbia University, USA
Damien Lamberton, University of Marne-la Vallee, France
Vadim Linetsky, Northwestern University, USA
Frank Milne, Queen’s University, Canada
Martijn Pistorius, Imperial College London, UK
Eckhard Platen, University of Technology at Sydney, Australia
Maurizio Pratelli, Universita' di Pisa, Italy
Philip Protter, Columbia University, USA
Marcel Rindisbacher, Boston University, USA
Marek Rutkowski, Politechnika Warszawska, Poland
Walter Schachermayer, Vienna University of Technology, Austria
Wim Schoutens, Katholieke University Leuven, Belgium
Martin Schweizer, ETH Zurich, Switzerland
Ronnie Sircar, Princeton University, USA
Nizar Touzi, Ecole Polytechnic, France
Stuart Turnbull, University of Houston, USA
John Van Der Hoek, University of South Australia, Australia
Appendix D2 Description and Scope of Journal

*Mathematical Finance* is a high-quality journal which brings together work on the mathematical aspects of finance theory from such diverse fields as finance, economics, mathematics, and statistics. An essential resource for academic finance researchers and practitioners alike, the journal publishes clear and concise articles which present the latest theoretical developments in an accessible way. Modern finance is becoming increasingly technical, requiring the use of sophisticated mathematical tools in both research and practice. *Mathematical Finance* offers a forum for the publication of articles which employ these techniques, as well as providing a much-needed bridge between mathematical scientists and financial economists.

Aims and Scope

*Mathematical Finance* brings together work on the mathematical aspects of finance theory from such diverse fields as finance, economics, mathematics, and statistics. An essential resource for academic finance researchers and practitioners alike, the journal publishes clear and concise articles which present the latest theoretical developments. Modern finance is becoming increasingly technical, requiring the use of sophisticated mathematical tools in both research and practice. *Mathematical Finance* offers a forum for the publication of articles which employ these techniques, as well as providing a much-needed bridge between mathematical scientists and financial economists. *Mathematical Finance* has been ranked 3rd in the category of Social Sciences/Mathematical Methods, and 6th in the category of Business and Finance journals according to the latest ISI rankings.

http://onlinelibrary.wiley.com/journal/10.1111/(ISSN)1467-9965/homepage/Productinformation.html

Appendix D6 Impact Factor

Thompson Reuters JCR impact factor (2011) : 1.246