

Editorial

As usual, the eighth issue of *JNM@S* contains a fair balance between theory and computation, reflecting on the state of art by the end of 2016.

The paper by *S. Soualhi et al* proposes a novel stochastic source separation technique based on the wavelet transform. The paper by *R. Thukral*, reports on a new two-point Newton-type numerical method for finding a simple root of a nonlinear equation. These are followed by an *M. Zili's* paper on mixed sub-fractional-white heat equation; which is an SPDE with a colored-white fractional noise. Its sample paths behave as a Weiner process in the spatial variable and as mixed sub-fractional Brownian motion in the temporal variable.

Computational risk theory is then addressed by *R. Hürlimann* who reports on some general infinite series representations for the probabilities and for the stop-loss transform in factorial moments. The paper by *N. Chaouchkouane et al* proves a necessary and sufficient condition for optimal control of a controlled forward-backward SDE with random jumps of the mean-field type. The sixth paper is by *B. Mansouri et al* who use the Yoshida approximation to prove the existence and uniqueness of a solution for the backward doubly stochastic DE when the generator is monotone and continuous.

The issue is closed with a paper, by *S. Dani et al* on stochastic portfolio theory of mathematical finance, dealing with conditional full support of a Brownian bridge.

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