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Advances in Volatility Modeling and Risk in Markets

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Deadline for manuscript
submissions:

1 January 2025

Message from the Guest Editors

Modeling volatility and risks in financial markets/insurance is a classic topic in risk modeling. Although significant research has been conducted, it is ever-evolving due to the identification of risks that are still not well understood or unexpected events in financial markets/insurance/commodities/specific industries/countries.

In the Special Issue, we aspire to provide a ‘showcase’ for all the latest developments in volatility and risk modeling, from a market perspective along with a firm level (or countries). We are interested in extrapolating this to the existence of factor-based premiums, style-based investment strategies, portfolio optimization, and risks within portfolio construction, be it behavioral from an investor’s perspective or statistical characteristics (variance, skewness, kurtosis), along with assessing the impact of macro-level factors/policy decisions on firm-level risks (or markets) within recessionary and non-recessionary settings. Finally, we are interested in incorporating behavioral factors within volatility/risk modeling and seeing how this might impact traditional views of modeling.



mdpi.com/si/200267

Special Issue



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Message from the Editor-in-Chief

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- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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Journal Rank: CiteScore - Q1 (*Economics, Econometrics and Finance (miscellaneous)*)

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