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Statistical Modelling in Risk Management

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submissions:

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Message from the Guest Editor

Dear Colleagues,

We invite you to submit papers to this Special Issue "Statistical Modeling in Risk Management". The main objective of this volume is to provide recent developments in the areas of statistical analysis and modelling risks for applications of risk management.

We welcome papers which address statistical analysis of financial data (extreme events, liquidity, volatility, dependences, etc.), forecasting financial data, and the new modelling of financial risks, with applications for portfolio management.

This Special Issue will contain both methodological and empirical papers, as well as applications for portfolio management. The approaches developed may be statistical, machine learning, mathematical finance, operational research, etc. We encourage the sharing of the results of research based data and code sharing.

Dr. Olivier Féron
Guest Editor



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Special Issue



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Message from the Editor-in-Chief

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- 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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