

Special Issue

Forecasting on International Financial Risk

Message from the Guest Editor

The aim of this Special Issue is to appraise the current situation in the modeling of international financial risk and risk premia. In particular, it seeks to examine whether international financial risk can be forecast with any accuracy. The risks could be associated with the exchange rate or the international financial markets; in addition, it could be measured through the volatility of particular assets, through published risk indices, or through measures based on the credit default swaps (CDS) markets, among others. The main purpose would be to assess the best approaches to modeling the risk, the most appropriate measures of risk, and whether risk can be predicted. The issue will be situated across a broad range of themes in the current literature, such as literature relating to exchange rate risk premiums, literature on multivariate asset market volatility models, and literature on the use of CDS and credit ratings to assess international financial risks, including literature that has sought to explain the determinants of risk in terms of political and social risks.

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