Special Issue

Risk Spillover and Transfer Entropy in Complex Financial Networks

Message from the Guest Editors

Understanding and managing systemic risk in complex financial networks is crucial for maintaining financial stability and preventing cascading effects during periods of financial distress. The interconnectedness and interdependencies among financial institutions and markets can lead to the propagation and amplification of risks across the system. Identifying the channels through which risks are transmitted and quantifying the magnitude of risk spillover is vital for effective risk management and regulatory policies. Transfer entropy, and other measures derived from statistical theory, has emerged as a powerful tool to capture the directional flow of risks and information within complex networks. This Special Issue aims to explore and showcase the latest advancements in the analysis of risk spillover using transfer entropy (also include other statistical methods) in complex financial networks. We invite original research articles, reviews, and conceptual papers addressing various aspects related to risk spillover, transfer entropy, interconnectedness, and systemic risk in financial systems.

Guest Editors

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The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

Entropy is an online open access journal providing an advanced forum for the development and/or application of entropic and information-theoretic studies in a wide variety of applications. *Entropy* is inviting innovative and insightful contributions. Please consider *Entropy* as an exceptional home for your manuscript.

Editor-in-Chief

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