

Special Issue

Advances in Financial Econometrics

Message from the Guest Editor

The International Journal of Financial Studies is pleased to invite high-quality submissions for a Special Issue focused on the Advances of Financial Econometrics.

This Special Issue aims to collect and promote research in financial econometrics, both methodological and applied, contributing to a deeper understanding and improved prediction of financial phenomena. We also

encourage submissions at the intersection of econometrics and macroeconomics, corporate finance, fintech and blockchain, financial intermediation, and financial microstructure. We welcome contributions on topics including, but not limited to, the following:

- Asset price dynamics;
- Optimal portfolio allocation;
- High-dimensional financial data analysis;
- Macro-asset pricing;
- Firm-level risks;
- The role of artificial intelligence and machine learning in finance;
- Modeling and forecasting financial markets, with a focus on emerging financial products in digital and sustainable finance.

Guest Editor

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About the Journal

Message from the Editor-in-Chief

I'm thrilled to take the leadership reins of the *International Journal of Financial Studies* and welcome the opportunity to make it one of the vanguard open-source scientific journals in our field. I eagerly look forward to working with the journal editorial team in building upon the quality instilled by my predecessor to develop the title further and broaden the appeal to other new finance research areas while keeping our core a high-quality finance journal that serves and highly values the scientific community, readers and authors alike. *IJFS* aims to publish high-quality manuscripts in both theoretical and empirical finance spanning all the major research areas in the field. It aims to provide an outlet for original finance scholarly research that promotes interaction among finance scholars and practitioners and bridges the divide that can exist between them.

Editor-in-Chief

Prof. Dr. Zied Ftiti
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Author Benefits

High Visibility:

indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.

Journal Rank:

JCR - Q2 (Business, Finance) / CiteScore - Q2 (Finance)

Rapid Publication:

manuscripts are peer-reviewed and a first decision is provided to authors approximately 19.6 days after submission; acceptance to publication is undertaken in 6.6 days (median values for papers published in this journal in the first half of 2025).