

## Special Issue

# Asset Pricing, Investments and Portfolio Management

### Message from the Guest Editor

This Special Issue of the *International Journal of Financial Studies* is dedicated to asset management questions. The asset management industry has shown long-term profits coming from academic research. Today, portfolio management issues have become key to policy makers and to investors, as both savings mechanisms and returns perspectives are being challenged by a changing world. Between the climate change revolution and the aftermath of the pandemic, portfolios and financial markets alike need a fresh perspective. This Special Issue aims at gathering key contributions in that field. I encourage submissions which combine theoretical and applied contributions, as research in finance needs a balance between them to become instrumental to its audience. Topics include the following:

- Empirical asset pricing;
- Volatility and correlation forecasting;
- Integration of sustainability metrics to portfolio construction;
- Liquidity risk and its consequences;
- New trading signals and machine learning;
- Risk based portfolio construction;
- .....

### Guest Editor

Dr. Florian Ielpo

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### Deadline for manuscript submissions

closed (10 February 2023)



## International Journal of Financial Studies

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Impact Factor 2.2  
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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.

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### Editor-in-Chief

Prof. Dr. Zied Ftiti  
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#### Journal Rank:

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#### 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).