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Volatility Modelling and Forecasting

Guest Editor:

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Deadline for manuscript submissions:
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Message from the Guest Editor

Dear Colleagues,

Volatility modelling is a major topic in empirical finance and financial econometrics research. The key dimensions of volatility modelling include risk management; volatility modelling, including models from the GARCH, realised volatility, and stochastic volatility families; the role of big data and data at different frequencies (daily, intra-day); volatility spillovers; and the behaviour of volatility in crisis periods.

The topics covered in this Special Issue will include but are not limited to:

- Volatility and its role in risk management;
- Estimation of GARCH, realised volatility, and stochastic volatility models;
- The role of big data in volatility estimation;
- Volatility spillovers;
- Volatility and its role in crises and contagion.

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Message from the Editor-in-Chief

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