



Risk Analysis and Portfolio Modelling

Guest Editors:

Prof. Dr. David Allen

1. School of Mathematics and Statistics, University of Sydney, Sydney, NSW 2006, Australia
2. School of Business and Law, Edith Cowan University, Joondalup, WA 6027, Australia
3. Department of Finance, Asia University, Wufeng 41354, Taiwan

Prof. Dr. Elisa Luciano

Department of Economics and Statistics, University of Torino, Corso Unione Sovietica 218 bis, I-10134 Torino, Italy

Deadline for manuscript submissions:

closed (31 March 2019)

Message from the Guest Editors

This Special Issue is concerned with the broad topic of Portfolio Analysis, and includes any novel theoretical or empirical research associated with the theoretical and empirical applications in this area.

Theoretical contributions relating to Portfolio Analysis should be associated with an empirical example, or directions in which the novel ideas might be applied in the context of portfolio modelling and assessment.

The Special Issue may be associated with any contributions in: Advances in portfolio theory, risk modelling, risk assessment and management, objective modelling criteria, loss function and risk measures, conditional and unconditional modelling of risk; applications of extreme value theory, volatility modelling and methods for capturing dependencies. New methods in time series analysis or methods for capturing dependencies in a portfolio context, such as applications of copula analysis, innovations in performance testing and measurement, or empirical comparisons of the efficacy of different approaches to portfolio modelling and management.





an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and
Finance, University of Guelph,
Guelph, ON N1G 2W1, Canada

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.

High Visibility: indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

Journal Rank: CiteScore - Q1 (Business, Management and Accounting (miscellaneous))

Contact Us

*Journal of Risk and Financial
Management* Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/jrfm
jrfm@mdpi.com
[X@JRFM_MDPI](https://twitter.com/JRFM_MDPI)