

Special Issue

Portfolio Choice and Asset Allocation

Message from the Guest Editors

This Special Issue of JRFM aims to bring together recent work in the areas of asset pricing, risk assessment, risk management, and portfolio optimization in an effort to develop mathematical frameworks and models for portfolio choice and asset allocation that can be used in asset management and investment banking industries. We will place a special emphasis on practical usefulness on the proposed mathematical toolkits and illustrations of their efficacy on real-world asset cases. Ideally, an article should combine a clear and concise math model with numerical examples of practical investment strategies or risk budgeting for the set of publicly traded stocks, bonds, or ETFs that are based on the proposed model and can be replicated using the available market data.

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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.

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