

Special Issue

Tail Risk and Quantile Methods in Financial Econometrics

Message from the Guest Editor

This Special Issue seeks to bring together innovative research on distributional methods in finance, with a focus on quantiles, tail risk, skewness, and kurtosis. We invite contributions that explore both theoretical advancements and empirical applications, especially those that challenge traditional Gaussian assumptions and embrace the asymmetric, heavy-tailed, and nonlinear realities of financial markets. Topics may include the following:

- Quantile regression and quantile-based forecasting;
- Tail risk modeling and stress testing;
- Extreme value theory in financial risk management;
- Asymmetric volatility and skewness dynamics;
- Time-varying higher moments (skewness, kurtosis);
- Quantile-based portfolio optimization and allocation;
- Distributional modeling in cryptocurrencies, derivatives, or fixed-income markets;
- Forecasting during market turbulence or crises using nonparametric methods.

We especially welcome interdisciplinary approaches that integrate statistical models, econometrics, and computational finance. The goal is to highlight how distributional analysis can improve our understanding of market dynamics—both under normal conditions and during systemic disruptions.

Guest Editor

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About the Journal

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.

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