Special Issue

Algorithmic Trading, Forecasting, and Market Liquidity

Message from the Guest Editors

Algorithmic trading is transforming markets across equities, fixed income, FX, commodities, and digital assets. This Special Issue invites research on how algorithmic execution, market making, high-frequency strategies, and predictive models shape market quality—spreads, depth, volatility, resilience, and price impact—as well as forecasting of returns, order flow, and liquidity. Topics include optimal execution, inventory control, limit-order-book dynamics, adverse selection, liquidity fragmentation, dark pools, and latency effects. We welcome AI/ML, deep learning, causal inference, point-process and Hawkes models, stochastic control, reinforcement learning, and agent-based simulations, as well as rigorous backtesting with transaction cost analysis. Submissions on crypto/DeFi microstructure, stablecoin and MEV frictions, regulatory insights, cross-asset comparisons, or industry case studies are encouraged. Open data, code, and replication packages are strongly welcomed to promote transparency and practical impact.

Guest Editors

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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.

Editor-in-Chief

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