

Special Issue

Informational and Risk Spillover in Emerging and Frontier Markets

Message from the Guest Editors

A "spillover effect" occurs when an event in one market or asset class has repercussions in another. Financial markets have become more integrated because of the flow of information across them. Emerging and frontier markets are becoming more integrated and connected to the global market because of international trade and fund flows. Additionally, information and risk transmission have been facilitated by a number of significant factors, such as global business ease, investment policies, macroeconomic similarities, capital inflows, foreign assets and liabilities, free workforce mobility, information technology advancements, rapid broadcasting of global news, economic policy uncertainty, geopolitical uncertainty, market volatility, sanctions, and war, among others. This special issue focuses on the spillover and transmission of risk across asset classes in emerging and frontier markets. This special issue seeks contributions on how spillover and risk transmission vary across different time periods and market environments in emerging and frontier markets.

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