

Special Issue

Advanced Studies in Empirical Asset Pricing

Message from the Guest Editors

We are pleased to announce a call for papers for a Special Issue on "Advanced Studies in Empirical Asset Pricing". This Special Issue aims to provide a platform for researchers and scholars to showcase their cutting-edge research, methodologies, and empirical findings in the field of asset pricing. We invite authors to contribute original research articles that focus on, but are not limited to, the performance and validity of asset pricing models, the identification and examination of risk factors that drive asset prices, the investigation of anomalies and market (in)efficiencies, the impact of market microstructure and trading mechanisms on asset prices and liquidity provision, portfolio management, investor trading behavior and its impact on asset pricing dynamics, and novel empirical methodologies.

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Deadline for manuscript submissions

closed (30 November 2024)



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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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