

Special Issue

Frontiers in the Capital Asset Pricing Model: Theory and Practice

Message from the Guest Editor

As of 2020, the CAPM research field is highly active with various innovations ranging from dynamic conditional beta estimates to high-frequency data inclusion. This call for papers from the *Journal of Risk and Financial Management* aims at gathering original research works, both from theory and practice, at the CAPM's frontier of knowledge. An indicative list of topics to be covered by the Special Issue, but not limited to them, is listed below:

- Multifactor models;
- Contagion in financial markets;
- Market risk;
- Risk premia;
- Dynamic conditional beta;
- Time-varying betas;
- Realized volatility extensions;
- High-frequency betas;
- Securities pricing;
- Equity premium puzzle;
- Macroeconomic determinants;
- "Zero Lower Bound" Monetary Policy;
- Portfolio applications;
- Investment management;
- Index funds;
- Term Structure;
- Beta stability;
- Market integration;
- ICAPM

Guest Editor

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Deadline for manuscript submissions

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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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