

# Special Issue

## Frontiers of Asset Pricing

### Message from the Guest Editors

In the 1990s, Fama and French published a series of widely cited papers that documented little to no relation between the beta risk and average U.S. stock returns. Concluding that the CAPM was redundant, they proposed a number of empirically based models incorporating long/short portfolio returns as multifactors, which supplanted the CAPM. Subsequently, researchers have proposed similar models with different multifactors. However, Cochrane proposed the factor zoo. Nowadays, intense competition exists in terms of alternative multifactors and models. This Special Issue will publish papers in various areas related to asset pricing. Possible topics for the proposed Special Issue on the frontiers of asset pricing include the following: (1) multifactors, (2) models, (3) theories, (4) empirical tests, (5) applications, (6) other asset classes, and (7) international tests.

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### Guest Editors

Prof. Dr. James W. Kolari

Department of Finance, Mays Business School, Texas A&M University,  
College Station, TX 77843-4218, USA

Prof. Dr. Seppo Pynnonen

Department of Mathematics and Statistics, University of Vaasa, P.O.  
Box 700, FI-65101 Vaasa, Finland

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### Deadline for manuscript submissions

closed (30 November 2021)



## Journal of Risk and Financial Management

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Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland  
Tel: +41 61 683 77 34  
[jrfm@mdpi.com](mailto:jrfm@mdpi.com)

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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.

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### Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,  
ON N1G2W1, Canada

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