

Special Issue

Asset Pricing Models and Derivatives

Message from the Guest Editor

Financial models have been at the forefront of research in financial economics literature. Pioneering developments such as the capital asset pricing model (CAPM), arbitrage pricing theory (APT), Black and Scholes option pricing model have been widely applied since their development both in academics and in practice. The extension and application of these models and testing validity of these models have been extending the field of research ever since. With the development of artificial intelligence and advanced computing models, asset pricing models are taking new shapes and finding new applications. This Special Issue aims to collect scientific research, theoretical or empirical, with application of any of these models and their extension in stock, option, bond, futures and options market. This Special Issue also welcomes application of any of these models in other disciplines such as accounting, data analytics, and social sciences.

Guest Editor

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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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