

## Special Issue

# Advances in Financial Stability Analytics and Macro-Prudential Policy Design

### Message from the Guest Editor

Research focused on the tools for identifying and predicting the sources of financial instability and their impact on the real economy has grown exponentially since the aftermath of the 2007–2009 financial crisis. New statistical techniques are being developed to provide policy makers early warning systems supporting the implementation of macro-prudential policy. Concomitantly, research on macro-prudential policy design has advanced at a theoretical level as well as at an operational level, with central banks and bank regulators continuing to explore the design and implementation of new macro-prudential policy tools aimed at preserving financial stability. The goal of this Special Issue is to publish innovative papers in financial stability analytics and macro-prudential policy design. Topics include the following: (1) forecasting methods and models for systemic risk in the financial and real sectors, with empirical applications; (2) stress testing methods for the financial and real sectors, with empirical applications; (3) implications of models and methods of financial stability analytics for macro-prudential policy design, with case study-type applications.

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### Guest Editor

Prof. Dr. Gianni De Nicrolo

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### Deadline for manuscript submissions

closed (28 February 2022)



## Journal of Risk and Financial Management

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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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