

Special Issue

Market Anomalies in Emerging and Frontier Markets

Message from the Guest Editor

This Special Issue is dedicated to help foster a better understanding of empirical regularities in stock markets that cannot be explained by traditional asset pricing models that presume investor rationality and efficient markets. The focus of this Special Issue is on emerging and frontier markets. The diversity offered by these markets in terms of institutional and regulatory characteristics, variety of stock market settings, and different investor behaviours, cultures, and religions not only make these markets a fertile ground for testing the general applicability of anomalies documented in developed markets but also offer an opportunity to uncover new ones. Submissions that seek to relate these market characteristics to existing or new anomalies will be given priority. Studies with a behavioral finance approach that account for investor cognitive and behavioral biases in explaining these anomalies are particularly welcome.

Guest Editor

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Deadline for manuscript submissions

closed (28 February 2022)



Journal of Risk and Financial Management

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CiteScore 5.0



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*Journal of Risk and Financial
Management*

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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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