

Special Issue

Quantitative Risk

Message from the Guest Editor

This Special Issue is concerned with the broad topic of Quantitative Risk and includes any theoretical or empirical work related to this area.

Quantitative risk includes all areas of risk management with the application of quantitative methods to real world problems. Any research associated with any contribution in: Credit risk modeling; volatility risk modeling, including pricing volatility derivatives; model risk; operational risk; interest rate risk; liquidity risk; mortality risk; measures of risk exposure, such as the value at risk and coherent risk measure; hedging strategies; correlation risk; corporate risk; etc. is welcome.

We invite investigators to contribute original research articles that advance the use of mathematics, probability, and statistics in all areas of quantitative risk. All submissions must contain original unpublished work not being considered for publication elsewhere.

Guest Editor

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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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