

Special Issue

Risk Management and Forecasting Methods in Finance

Message from the Guest Editors

The Special Issue on “Risk Management and Forecasting Methods in Finance” aims to bring together novel articles on the modeling, pricing, and hedging of financial risks. Data science has revolutionized the financial industry in recent years. Although new methods have enabled better risk management practices and more accurate forecasts, financial theory is constantly evolving to address new challenges brought forward by the recent financial crises. This Special Issue welcomes both theoretical and applied research papers which focus on topics including asset pricing and forecasting, volatility modeling, high-frequency data, portfolio optimization, and derivative valuation. Papers on the application of machine learning techniques to forecasting and risk management are particularly welcome. We also encourage submissions of works that study the pricing and hedging of financial products in the presence of basis risk, transactions costs, or model uncertainty. Prof. Dr. Alexandru M. Badescu

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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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