

Special Issue

Volatility Modelling and Forecasting

Message from the Guest Editor

Volatility modelling is a major topic in empirical finance and financial econometrics research. The key dimensions of volatility modelling include risk management; volatility modelling, including models from the GARCH, realised volatility, and stochastic volatility families; the role of big data and data at different frequencies (daily, intra-day); volatility spillovers; and the behaviour of volatility in crisis periods. The topics covered in this Special Issue will include but are not limited to:

- Volatility and its role in risk management;
- Estimation of GARCH, realised volatility, and stochastic volatility models;
- The role of big data in volatility estimation;
- Volatility spillovers;
- Volatility and its role in crises and contagion.

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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