

Special Issue

Wavelet Applications in Finance

Message from the Guest Editor

Although wavelet methods have been heavily used in other disciplines such as acoustics, astronomy, engineering, medicine, forensics, and physics, applications in economics and finance are relatively new. Wavelet decomposition methods are robust to nonlinearity and structural breaks in the series under investigation and could be used to analyse market behaviour in situations of market distress. Additionally, a key feature of wavelets relates to their capacity to uncover latent processes that affect the structural behaviour of the series, such as cycle patterns, trends, and lead-lag interactions, which are characteristic features of financial time series. The aim of the Special Issue is to investigate the usefulness of wavelet methods in financial applications. Potential applications of wavelet analysis in finance are in density estimation, time scale decomposition, and forecasting. Empirical studies analysing the forecasting properties of models generated using wavelet decomposition would be particularly welcome. The study of financial contagion and risk management using wavelet methodology is also of interest.

Guest Editor

Dr. Alessandra Canepa

Department of Economics and Statistics "Cognetti de Martiis", Campus "Luigi Einaudi", Lungo Dora Siena 100 A, 10153 Torino, Italy

Deadline for manuscript submissions

closed (6 December 2021)



Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0

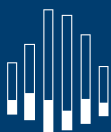


mdpi.com/si/81051

*Journal of Risk and Financial
Management*
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
jrfm@mdpi.com

[mdpi.com/journal/
jrfm](https://mdpi.com/journal/jrfm)





Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



[mdpi.com/journal/
jrfm](https://mdpi.com/journal/jrfm)



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.

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,
ON N1G 2W1, Canada

Author Benefits

Open Access:

free for readers, with article processing charges (APC) paid by authors or their institutions.

High Visibility:

indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

Journal Rank:

CiteScore - Q1 (Business, Management and Accounting (miscellaneous))