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

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

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Editor-in-Chief

Prof. Dr. Thanasis Stengos
Department of Economics and Finance, University of Guelph, Guelph, ON N1G 2W1, Canada

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