

Special Issue

The New Econometrics of Financial Markets

Message from the Guest Editor

The new econometrics of financial markets represents a transformative paradigm shift in the world of finance and plays a pivotal role in shaping the modern landscape of finance and investment. This interdisciplinary field utilizes advanced statistical and econometric techniques to analyze, model, and predict the behavior of financial markets, making it of paramount importance for various stakeholders, including investors, policymakers, financial institutions, and researchers. In an era characterized by increasing complexity, globalization, and technological innovation, the importance of this field cannot be overstated. We invite researchers, academics, practitioners, and policymakers to submit their original research contributions for our upcoming Special Issue in the *Journal of Risk and Financial Management* that will focus on "The New Econometrics of Financial Markets". This theme explores current innovative approaches and advanced econometric techniques for understanding and modeling the dynamic landscape of financial markets.

Guest Editor

Dr. Cuong Nguyen

Department of Financial and Business Systems, Lincoln University, 21 Ellesmere Junction Road, Lincoln, Christchurch 7674, New Zealand

Deadline for manuscript submissions

closed (28 February 2025)



Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



mdpi.com/si/187242

*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





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 N1G2W1, 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))