

Special Issue

Alternative Assets and Cryptocurrencies

Message from the Guest Editor

Recently, there has been an increasing academic interest in alternative investments such as fine art, wine, diamonds, classical cars, watches, and many other physical goods. Typically, heterogeneity of the investments hampers construction of price indices and performance analyses. Cryptocurrencies share some features of alternative assets such as low correlation with financial markets, but they are non-physical, without an intrinsic consumption value, and still suffer from extreme volatilities, which explains why hedge funds remain reluctant to include them in their portfolios. However, this may change in the future with higher market maturity and less volatility. This Special Issue will collect papers addressing alternative assets and cryptocurrencies from financial, economic or econometric viewpoints. Topics include properties of cryptocurrencies, construction of price indices, portfolio diversification, performance evaluation, prediction, volatility and correlation modelling, correlation with financial markets, extreme value analysis, statistical and time series properties, risk management, etc.

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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