

# Special Issue

## Empirical Asset Pricing

### Message from the Guest Editor

JRFRM is currently accepting submissions for a Special Issue on “Empirical Asset Pricing”, with special emphasis on emerging markets and frontier markets. The main goal of this Special Issue of JRFRM is to encourage comparative studies that deepen our knowledge of empirical asset pricing by focusing on emerging and frontier markets. Over the past two decades, emerging economies assumed a significant role in global markets. This makes a Special Issue of comparative studies with a focus on emerging and frontier markets timely and important. We seek papers that shed light on new knowledge to enrich the literature on empirical asset pricing. We invite submissions in all areas of empirical asset pricing. Priority will be given to empirical papers related to emerging and frontier markets.

---

### Guest Editor

Prof. Dr. Nusret Cakici

Gabelli School of Business, Fordham University, New York, NY 10023, USA

---

### Deadline for manuscript submissions

closed (31 December 2020)



## Journal of Risk and Financial Management

---

an Open Access Journal  
by MDPI

---

CiteScore 5.0



[mdpi.com/si/12021](https://mdpi.com/si/12021)

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