

# Special Issue

## Financial Econometrics

### Message from the Guest Editor

This Special Issue is concerned with the econometric analysis of financial data, both methodological and applied. The prevalence of large financial data sets and real time updates have opened up new developments in the area of financial econometrics. This issue welcomes studies on aspects of volatility modelling, large dimension financial data, high-frequency trading and data analysis, forecasting of asset returns, financial bubbles and contagion, financial engineering, nonlinear financial time series analysis, long memory time series, and analysis of tail risks and extreme events. Papers for this issue may focus on the econometric study of new financial markets, new financial products and frontier development of econometric methods for financial data.

**Indexing & Abstracting Services:** Indexed in the Emerging Sources Citation Index (ESCI - Web of Science), EconLit, RePEc, DOAJ and others.

### Advantages:

- Open Access
- Thorough peer review
- Fast manuscript handling time (submission to 1st decision within 24 days; acceptance to publication within 7 days)

**JRFM Editorial Office** [jrfm@mdpi.com](mailto:jrfm@mdpi.com)  
<http://www.mdpi.com/journal/jrfm>

### Guest Editor

Prof. Dr. Yiu-Kuen Tse

School of Economics, Singapore Management University, Singapore 178903, Singapore

### Deadline for manuscript submissions

closed (30 June 2019)



## Journal of Risk and Financial Management

an Open Access Journal  
by MDPI

CiteScore 5.0



[mdpi.com/si/12148](http://mdpi.com/si/12148)

*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](http://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))