

Special Issue

Financial Econometrics and Models

Message from the Guest Editor

Since the Asian Financial Crisis in 1997, global financial markets have become increasingly interdependent both in terms of asset returns and return volatilities. This interdependence was further manifested by the 2008 Global Financial Crisis when a globally coordinated expansionary policy response was deemed necessary to bail out financial institutions to prevent a collapse of the global financial system. This Special Issue focuses on the use of “Financial Econometrics and Models” to investigate issues related to the interdependence of financial markets. To this end, we seek research articles that address modelling of dynamic relationships between asset returns and risks in various financial markets. In particular, we welcome articles on modelling the stochastic volatility of asset returns, return and volatility spillover between financial markets, for example, return and volatility spillover between stock markets across countries, the asymmetries of the spillover and or performance linkages between an industry (such as the hedge funds industry) and the stock market.

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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