Special Issue

Financial Time Series: Methods & Models

Message from the Guest Editors

In the last two decades, thanks to the progress in information technology, large (in the cross-section) and ultra-high-frequency financial datasets have become increasingly available to the academic community. The rich dependence structure of these data has stimulated the demand for more complex dynamic models along different research lines. On one side, the larger cross-sectional dimensions—which are easily accessible—pose challenges to the use of multivariate models, with the need of specifying appropriate estimation approaches and/or to impose data- and economically-driven parameter restrictions. On the other side, the data available at high frequency push for the development of data cleaning and data management tools as pre-requisites for time series analyses...

Indexing & Abstracting Services:

Indexed in the Emerging Sources Citation Index (ESCI

 Web of Science), EconLit, RePEc, EconPapers,
 DOAJ, IDEAS and others databases.

Advantages:

- Open Access
- Thorough peer review
- Fast manuscript handling time (2017 Median APT: 57 days)

JRFM Editorial Office jrfm@mdpi.com http://www.mdpi.com/journal/jrfm

Guest Editors

Prof. Dr. Massimiliano Caporin

Department of Statistical Sciences, University of Padova, 35122 Padova, Italy

Prof. Dr. Giuseppe Storti

Department of Economics and Statistics, University of Salerno, Via Giovanni Paolo II, 132-84084 Fisciano, Italy

Deadline for manuscript submissions

closed (31 December 2019)



Journal of Risk and Financial Management

an Open Access Journal by MDPI

CiteScore 5.0



mdpi.com/si/11930

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



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 NIG 2W1. 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))

