

Special Issue

Risk Analysis and Portfolio Modelling

Message from the Guest Editors

This Special Issue is concerned with the broad topic of Portfolio Analysis, and includes any novel theoretical or empirical research associated with the theoretical and empirical applications in this area. Theoretical contributions relating to Portfolio Analysis should be associated with an empirical example, or directions in which the novel ideas might be applied in the context of portfolio modelling and assessment. The Special Issue may be associated with any contributions in: Advances in portfolio theory, risk modelling, risk assessment and management, objective modelling criteria, loss function and risk measures, conditional and unconditional modelling of risk; applications of extreme value theory, volatility modelling and methods for capturing dependencies. New methods in time series analysis or methods for capturing dependencies in a portfolio context, such as applications of copula analysis, innovations in performance testing and measurement, or empirical comparisons of the efficacy of different approaches to portfolio modelling and management.

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