

Special Issue

Stock Market Volatility Modelling and Forecasting

Message from the Guest Editor

The determinants of stock return volatility have been investigated for the past two decades. The understanding of stock market volatility is crucial for asset pricing, portfolio management, trading strategy, risk management and capital setting in prudential regulation. In this Special Issue, we are open to theoretical and empirical research on stock market volatility. The deadline for papers is 31 August 2018. Please contact Terence Tai Leung Chong for details.

Keywords

- Nonlinear models for stock market volatility
- GARCH-MIDAS models for stock market volatility
- Effects of Macro-economic variables on stock market volatility

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Deadline for manuscript submissions

closed (31 August 2018)



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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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