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Computational Methods in Quantitative Risk Management

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Deadline for manuscript submissions:
closed (31 October 2020)

Message from the Guest Editors

Quantitative risk management is an active area of research from both the theoretical and the practical points of view. Financial datasets feature peculiar and ever-changing stylized facts, arising for example from the development of new financial products, or by the increased availability of high-frequency data. Therefore, considerable research efforts have focused on non-standard distributions that often require computer-intensive methods, both for estimation and for prediction.

Accordingly, research faces new challenges related to the interplay of approaches typically used by different communities. It is the purpose of this Special Issue to explore recent developments of such methods in the field of quantitative risk management. We thus solicit high-quality papers about the following topics:

- Non-standard loss distributions and their applications
- Estimation, prediction and backtesting of risk management models
- Financial econometrics
- Empirical finance
- Computational methods for derivatives pricing
- Monte Carlo simulation in risk management and financial engineering
- High-frequency econometrics
- Volatility specification and estimation
- Extreme Value Theory

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Message from the Editor-in-Chief

Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific and the general public have unlimited free access to the content as soon as it is published.

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