risks

an Open Access Journal by MDPI

IMPACT FACTOR 2.0

CITESCORE 3.8

Measuring and Modelling Financial Risk and Derivatives

Guest Editors:

Prof. Dr. Chia-Lin Chang

Prof. Dr. Michael McAleer

Prof. Dr. Wing-Keung Wong

Deadline for manuscript submissions:
closed (31 July 2020)

Message from the Guest Editors

A Special Issue of Risks on "Measuring and Modelling Financial Risk and Derivatives" will be devoted to advancements in the analytical, econometric, mathematical and statistical development of risk measures, with special reference to derivatives such as futures, options, VIX, ETFs, and related financial products.

It is envisaged that the financial commodities and their associated derivatives will accommodate financial products, energy products, green energy and the associated agricultural products to produce bio-ethanol and bio-diesel, renewable and sustainable energy products, and the associated carbon emissions and carbon spot and futures prices.

The Special Issue will encompass innovative theoretical developments, challenging and exciting practical applications, and interesting case studies in the analysis of financial risk and derivatives in finance and cognate disciplines.

The Guest Editors invite innovative contributions of original research articles in the theory, practice and applications of financial risk measures, models, portfolio analysis, and financial derivatives across a wide range of disciplines.

risks

an Open Access Journal by MDPI

IMPACT FACTOR 2.0

CITESCORE 3.8

Editor-in-Chief

Prof. Dr. Steven Haberman
Faculty of Actuarial Science and Insurance, Bayes Business School, City University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

Message from the Editor-in-Chief

Risks is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

The scientific community and the general public have unlimited free access to the content as soon as it is published.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.
High visibility: indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.
Journal Rank: JCR - Q2 (*Business, Finance*) / CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))

Contact Us

Risks Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/risks
risks@mdpi.com
𝕏@Risks_MDPI