

Special Issue

Advances in Volatility Modeling and Risk in Markets

Message from the Guest Editors

Modeling volatility and risks in financial markets/insurance is a classic topic in risk modeling. Although significant research has been conducted, it is ever-evolving due to the identification of risks that are still not well understood or unexpected events in financial markets/insurance/commodities/specific industries/countries. In the Special Issue, we aspire to provide a 'showcase' for all the latest developments in volatility and risk modeling, from a market perspective along with a firm level (or countries). We are interested in extrapolating this to the existence of factor-based premiums, style-based investment strategies, portfolio optimization, and risks within portfolio construction, be it behavioral from an investor's perspective or statistical characteristics (variance, skewness, kurtosis), along with assessing the impact of macro-level factors/policy decisions on firm-level risks (or markets) within recessionary and non-recessionary settings. Finally, we are interested in incorporating behavioral factors within volatility/risk modeling and seeing how this might impact traditional views of modeling.

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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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