Special Issue

New Trends in Asset Pricing, Market Microstructure, and Risk Management

Message from the Guest Editor

The aim of this Special Issue is to create a multidisciplinary discussion platform and to invite scholars to debate novel and critical questions that extend our knowledge within the areas of asset pricing, market microstructure, and risk management. This Special Issue focuses on new trends and cutting-edge methodological techniques within these areas and welcomes original research that focus on topics including, but not limited to, following issues:

- Decentralized finance (DeFi), blockchain technology, and cryptocurrencies.
- FinTech innovation and its effects on financial market structures.
- Macroeconomic risk and asset risk–return characteristics.
- Financial contagion.
- Investor psychology and behavioral finance.
- Information asymmetry and price discovery.
- Liquidity risk and market stability.
- Algorithmic and high-frequency trading (HFT).
- Dark pools and market fragmentation.
- Volatility and asset price stability.
- Modeling market order flows and order types.
- Impact of so-called 'whale' investors on financial markets.
- Derivatives markets and their microstructures.
- ESG-type investing strategies.
- AI and machine learning in asset pricing and risk management.

We look forward to receiving your contributions.

Guest Editor

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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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