Special Issue

Financial Econometrics in Risk Management

Message from the Guest Editors

Statistics, Economics, and Finance are part of Financial Econometrics, a growing field of research interesting for anyone involved in Risk Management. Since the financial crisis in 2008, there has been increasing interest in the application of econometric methods for financial risk analysis. Topics such as tail dependence, financial contagion, conditional volatility, conditional correlation, copula-based risk measures, tail risk, high-frequency data, GARCH, stochastic volatility, extreme value theory, and back-testing methods, among many others, have become very popular in the literature. For this Special Issue, we invite researchers to submit papers addressing new challenges in these topics, particularly those that bring together data analysis and econometric modeling. Original research papers that make new theoretical and/or empirical contributions to this field are welcome.

Guest Editors

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Prof. Dr. Angel León

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Deadline for manuscript submissions

closed (30 November 2021)

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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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