Special Issue

Volatility Modeling in Financial Market

Message from the Guest Editors

In the dynamic world of financial markets, particularly in crisis situations, understanding and predicting volatility is crucial for investors, risk managers, and policymakers. This Special Issue aims to explore the latest advancements and methodologies in this vital field. This Special Issue invites original research and comprehensive studies that delve into new models and approaches for forecasting market volatility, assessing risks, and understanding the implications of volatility in various financial instruments as well as markets. We encourage submissions that focus on, but are not limited to, dynamic models, financial econometrics, and the impact of macroeconomic factors on market volatility. Contributions may also include empirical studies on the effectiveness of volatility models in real-world scenarios, advancements in computational techniques for volatility forecasting, and insights into how market volatility affects financial decision making and risk management strategies.

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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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