

Special Issue

Statistical Modelling in Risk Management

Message from the Guest Editor

We invite you to submit papers to this Special Issue "Statistical Modeling in Risk Management". The main objective of this volume is to provide recent developments in the areas of statistical analysis and modelling risks for applications of risk management. We welcome papers which address statistical analysis of financial data (extreme events, liquidity, volatility, dependences, etc.), forecasting financial data, and the new modelling of financial risks, with applications for portfolio management. This Special Issue will contain both methodological and empirical papers, as well as applications for portfolio management. The approaches developed may be statistical, machine learning, mathematical finance, operational research, etc. We encourage the sharing of the results of research based data and code sharing.

Guest Editor

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Deadline for manuscript submissions

closed (30 June 2024)



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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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