Special Issue

Portfolio Optimization and Risk Management: New Development and Applications

Message from the Guest Editors

Portfolio optimization and related risk analysis is one of the central themes in financial mathematics. Since the pioneering work of Markowitz, portfolio theory has had a great impact on both financial theory and applications. Early portfolio theory focused on the trade-off between mean as an indication for reward and variation as a risk measure. The need in financial practice stimulated the development of more general reward and risk measures. Recently, new frameworks for portfolio theory have begun to emerge. For instance, practically important drawdown risk measures attracted more attention from both researchers and practitioners. This Special Issue aims to stimulate discussions on new developments of the portfolio theory and their practical applications. We therefore welcome and encourage the submission of high quality papers related, but not limited to, the following topics:

- New framework for portfolio optimization
- Theory on trading strategies (multi-period portfolios)
- Analysis of risk measures
- Applied risk management
- Asset allocation in theory and practice
- Application in finance and elsewhere

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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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