Special Issue

Measuring and Modelling Financial Risk and Derivatives

Message from the Guest Editors

A Special Issue of Risks on “Measuring and Modelling Financial Risk and Derivatives” will be devoted to advancements in the analytical, econometric, mathematical and statistical development of risk measures, with special reference to derivatives such as futures, options, VIX, ETFs, and related financial products. It is envisaged that the financial commodities and their associated derivatives will accommodate financial products, energy products, green energy and the associated agricultural products to produce bio-ethanol and bio-diesel, renewable and sustainable energy products, and the associated carbon emissions and carbon spot and futures prices. The Special Issue will encompass innovative theoretical developments, challenging and exciting practical applications, and interesting case studies in the analysis of financial risk and derivatives in finance and cognate disciplines. The invite innovative contributions of original research articles in the theory, practice and applications of financial risk measures, models, portfolio analysis, and financial derivatives across a wide range of disciplines.

Guest Editors

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Editor-in-Chief

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