



risks



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Advances in Volatility Modeling and Risk in Markets

Guest Editors:

Dr. Evangelos Giouvriss

School of Business and Management, Royal Holloway, University of London, Egham TW20 0EX, UK

Dr. Mohammad Sharik Essa

The Claude Littner Business School, University of West London, London W5 5RF, UK

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Message from the Guest Editors

Modeling volatility and risks in financial markets/insurance is a classic topic in risk modeling. Although significant research has been conducted, it is ever-evolving due to the identification of risks that are still not well understood or unexpected events in financial markets/insurance/commodities/specific industries/countries.

In the Special Issue, we aspire to provide a ‘showcase’ for all the latest developments in volatility and risk modeling, from a market perspective along with a firm level (or countries). We are interested in extrapolating this to the existence of factor-based premiums, style-based investment strategies, portfolio optimization, and risks within portfolio construction, be it behavioral from an investor’s perspective or statistical characteristics (variance, skewness, kurtosis), along with assessing the impact of macro-level factors/policy decisions on firm-level risks (or markets) within recessionary and non-recessionary settings. Finally, we are interested in incorporating behavioral factors within volatility/risk modeling and seeing how this might impact traditional views of modeling.



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Special Issue



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Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and
Insurance, Bayes Business
School, City University of London,
106 Bunhill Row, London EC1Y
8TZ, UK

Message from the Editor-in-Chief

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- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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Contact Us

Risks Editorial Office
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
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