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Research in Asset Allocation and Portfolio Management: New Insights and Strategies in a VUCA Context

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Message from the Guest Editors

Dear Colleagues,

In a context characterized by increased volatility, uncertainty, complexity, and ambiguity (VUCA), investors face heightened challenges to embrace a more adaptive and risk-aware approach. This may involve diversifying portfolios, employing dynamic asset allocation strategies, implementing rigorous risk management practices, and staying informed about global economic and geopolitical developments.

This Special Issue aims to gather a collection of research articles that explore various financial markets, including stocks, cryptocurrencies, bonds, commodities, and FX markets, with a particular emphasis on portfolio management and asset allocation. The focus of this Special Issue is to provide a comprehensive examination of the current research landscape, offering innovative insights, methodologies, and practical implications.

The scope of this Special Issue covers topics such as asset pricing, market volatility, asset allocation, risk and portfolio management, investor trading behavior, and market efficiency. It also includes studies on the impact of policy and regulatory measures on financial markets, as well as the interconnections between them.

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