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Financial Market Volatility under Uncertainty

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Message from the Guest Editor

Financial markets around the world are facing unprecedented challenges, both regarding the sudden changes in the fundamental values of traditional assets and across competing new assets which possess no theoretical fundamental financial value. There are growing concerns; therefore, on the sustainability of finance amidst chaotic patterns of movements, we aim to accurately predict financial returns and inclusively distribute net returns. This Special Issue is seeking contributions from researchers which can advance our understanding on the challenges and strategies to deal with them. Both theoretical and empirical contributions are welcome. The following broad areas can be considered:

- Dynamic interactions between traditional assets and cryptos, studying, for instance, the risk appetite nature of investments and possible diversification and hedging;
- Predictions of cryptos and traditional assets by considering joint co-movement;
- Policy support and sustainability;
- Machine learning and ESG investment;
- Blockchain and productivity.

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