

Special Issue

Cross-Correlation Analysis in Financial Markets

Message from the Guest Editor

The joint behavior of cross-correlations in financial markets is a very relevant and challenging issue when considered in the context of constant dynamics in financial markets due to either normal market dynamics or certain events, regardless of whether they are motivated by economic factors or by others; recent examples include the COVID-19 pandemic and the conflict in Ukraine. Currently, the enormous availability of data and numerous methodologies available present a wide research field for exploring the relationship between financial assets. In the context of cross-correlations, this may be relevant to diversification and/or portfolio construction for companies looking for financing, because this information is relevant to the design of desired financial products, and for regulatory authorities, who, through monitoring the behavior of financial markets, may have relevant information on their evolution (such as, for example, overheating markets or bubbles and contagion). Hence, in this Special Issue, we will attempt to understand the cross-correlation of financial markets through any possible methodology.

Guest Editor

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I'm thrilled to take the leadership reins of the *International Journal of Financial Studies* and welcome the opportunity to make it one of the vanguard open-source scientific journals in our field. I eagerly look forward to working with the journal editorial team in building upon the quality instilled by my predecessor to develop the title further and broaden the appeal to other new finance research areas while keeping our core a high-quality finance journal that serves and highly values the scientific community, readers and authors alike. *IJFS* aims to publish high-quality manuscripts in both theoretical and empirical finance spanning all the major research areas in the field. It aims to provide an outlet for original finance scholarly research that promotes interaction among finance scholars and practitioners and bridges the divide that can exist between them.

Editor-in-Chief

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