



Price Volatility in Financial and Commodity Markets

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Deadline for manuscript
submissions:

closed (30 April 2023)

Message from the Guest Editors

Dear Colleagues,

Modeling financial and commodity market volatility is a widely studied topic in financial econometrics literature due to its importance for financial applications such as pricing, hedging, risk management, and other related issues. In recent decades, researchers have proposed several extensions of the original models to reproduce the different stylized facts that characterize asset returns. Moreover, through the availability of ultra-high-frequency data for asset prices, researchers have computed new ex-post volatility measures at a lower frequency level, so new models on the conditional variance of returns have been spread in the literature.

Thus, in this Special Issue, we invite submissions related to recent advances in volatility modeling and forecasting such as component models, nonlinearity, volatility spillovers, the effect of exogenous variables and jumps, and other related issues. Additionally, original contributions to multivariate volatility models will be appreciated.





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Message from the Editor-in-Chief

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