



## Market Risk Modelling, Forecasting, and Econometric Analysis

Guest Editor:

**Prof. Dr. Richard Luger**

Department of Finance,  
Insurance and Real Estate, Laval  
University, Quebec City, QC G1V  
0A6, Canada

Deadline for manuscript  
submissions:

**closed (31 August 2021)**

### Message from the Guest Editor

Dear Colleagues,

Market risk is the risk of financial losses resulting from unforeseen changes in market prices. The aim of this Special Issue is to collect novel research articles that use formal econometric techniques to model, forecast, and analyze market risks. This includes equity price risk, commodity price risk, interest rate risk, and foreign exchange rate risk. Empirical and theoretical articles dealing with issues such as estimation, specification testing, forecasting, backtesting, and stress testing of market risk models are welcome. In particular, studies that make use of simulation-based methods are highly encouraged.

To be considered for publication in the Special Issue, please submit your manuscript via the online submission portal. All submissions will be peer-reviewed. They must contain original, unpublished work not being considered for publication elsewhere. Any questions about the Special Issue can be directed to Richard Luger at **[richard.luger@fsa.ulaval.ca](mailto:richard.luger@fsa.ulaval.ca)**.

Prof. Dr. Richard Luger  
*Guest Editor*





an Open Access Journal by MDPI

## Editor-in-Chief

**Prof. Dr. Thanasis Stengos**

Department of Economics and  
Finance, University of Guelph,  
Guelph, ON N1G2W1, Canada

## Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

## Author Benefits

**Open Access:** free for readers, with article processing charges (APC) paid by authors or their institutions.

**High Visibility:** indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

**Journal Rank:** CiteScore - Q1 (Business, Management and Accounting (miscellaneous))

## Contact Us

---

*Journal of Risk and Financial  
Management* Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland

Tel: +41 61 683 77 34  
[www.mdpi.com](http://www.mdpi.com)

[mdpi.com/journal/jrfm](http://mdpi.com/journal/jrfm)  
[jrfm@mdpi.com](mailto:jrfm@mdpi.com)  
[X@JRFM\\_MDPI](https://twitter.com/JRFM_MDPI)