



Risk Management and Pricing Assets within Market Imperfections

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Message from the Guest Editor

Dear Colleagues,

Risk management and value are important in financial markets, in banking and insurance, as well as in corporate finance.

This Special Issue focuses on the specific topic of “Risk Management and the Pricing of Assets within Market Imperfections”. This includes research on the role of risk management in decision making and value creation in financial economics and corporate finance. The focus will be on the pricing of assets and derivatives within market imperfections, such as information and short selling, as well as the management of risks by investors.

Theoretical and empirical articles on risk management and pricing assets within market imperfections are welcome.

Contributions focusing on risk management and value; pricing assets within market imperfections, such as incomplete information and transaction costs; and short sales constraints are encouraged.





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Message from the Editor-in-Chief

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