Journal of
Risk and Financial Management

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Stock Market Volatility Modelling and Forecasting

Guest Editor:

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Deadline for manuscript submissions:
closed (31 August 2018)

Message from the Guest Editor

The determinants of stock return volatility have been investigated for the past two decades. The understanding of stock market volatility is crucial for asset pricing, portfolio management, trading strategy, risk management and capital setting in prudential regulation. In this Special Issue, we are open to theoretical and empirical research on stock market voatility. The deadline for papers is 31 August 2018. Please contact Terence Tai Leung Chong for details.

Keywords

- Nonlinear models for stock market volatility
- GARCH-MIDAS models for stock market volatility
- Effects of Macro-economic variables on stock market volatility

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Special Issue

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Message from the Editor-in-Chief

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