



Mathematical Financial Econometrics: Non-normal Distributions and Risk Forecasting

Guest Editors:

Prof. Dr. Javier Perote

Department of Economics and Economic History and IME, Faculty of Economics and Business, University of Salamanca, Campus Miguel de Unamuno (Edif. F.E.S.), 37007 Salamanca, Spain

Prof. Dr. Andrés Mora-Valencia

School of Management, Universidad de los Andes, Calle 21 No. 1-20, Bogotá, Colombia

Dr. Trino-Manuel Níguez

School of Organizations, Economy and Society, Westminster Business School, University of Westminster, 35 Marylebone Road, London NW1 5LS, UK

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Message from the Guest Editors

In the last several decades, financial markets have become more complex and volatile with the inception of new instruments for hedging portfolios, trading on future markets, tracking commodities, or even creating synthetic assets based on new technologies. All of this has highlighted the need for providing accurate econometric models capable of measuring and forecasting financial risks that help to stabilize financial markets and avoid crises emerging from the financial system. For this purpose, financial econometrics has undergone a huge development with a wide variety of univariate and multivariate volatility models, statistical techniques and tools, and risk measures. This Special Issue is devoted to recent developments in non-normal distributions and risk measures in financial econometrics, either from a theoretical or an empirical perspective. All contributions related to these topics are welcome, particularly those related to risk forecasting, new distributions, volatility models, estimation and testing methodologies, non-parametric and semi-nonparametric modeling, and their applications in financial, commodity, or energy markets.





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Editor-in-Chief

Prof. Dr. Francisco Chiclana
School of Computer Science and
Informatics, De Montfort
University, The Gateway,
Leicester LE1 9BH, UK

Message from the Editor-in-Chief

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Mathematics Editorial Office
MDPI, Grosspeteranlage 5
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