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Portfolio Theory, Financial Risk Analysis and Applications

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Deadline for manuscript submissions:
10 January 2025

Message from the Guest Editors

Dear Colleagues,

Portfolio optimization and related financial risk analysis are central themes in financial mathematics. The pioneering work of Markowitz on optimal portfolio theory has had a profound impact on both financial theory and practice. Early portfolio theory focused on the trade-off between return as an indication of reward and risk measured by volatility.

Nevertheless, portfolio optimization has evolved over the years, with several recent contributions made under the general portfolio theory framework. A major focus has been on systematically handling multiple risks in asset allocation.

Accordingly, we welcome research submissions to this Special Issue concerning new developments in portfolio theory with an emphasis on multiple financial risks, risk diversification, and applications. Contributions may be theoretical, practical, or a combination of both.

We encourage applications supported by statistical approaches, with a preference for distinguishing between in-sample and out-of-sample results to evaluate predictive quality. Comparisons with standard benchmarks such as indices or equal-weight portfolios are also welcome.

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Special Issue

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Message from the Editor-in-Chief

Risks is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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