

CALL FOR PAPERS

Multinational Finance Journal

TOPIC OF INTEREST

“Volatility Modeling and Empirical Applications in Asset Pricing and Risk Management”

GUEST EDITOR

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DETAILS

Objective: The objective of the Special Issue is to publish high quality papers in the areas of modeling time varying second moments and cross-moments and the accompanying use in asset pricing and risk management. Topics suitable for the Special issue include, but are not limited to, the following:

- Dynamic asset pricing
- Feedback trading
- Dynamic hedging
- Volatility spillovers
- Volatility tests for market efficiency
- Permanent and transitory volatility components
- Time varying volatility and option pricing
- Value at risk with time varying volatility
- Event studies and time varying volatility
- Estimation issues, forecasting and diagnostic tests.

All submissions will follow the MFJ double-blind refereeing policy. Manuscripts should be submitted via the [online system](#) before **September 30, 2017**. Papers submitted for this issue do not require submission fee.