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Article

Editorial note: Review papers for Journal of Risk and Financial Management (JRFM)

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Editorial

Editorial Note: Review Papers for Journal of Risk and Financial Management (JRFM)

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Abstract: The Journal of Risk and Financial Management (JRFM) was inaugurated in 2008 and has continued publishing successfully with Volume 11 in 2018. Since the journal was established, JRFM has published in excess of 110 topical and interesting theoretical and empirical papers in financial economics, financial econometrics, banking, finance, mathematical finance, statistical finance, accounting, decision sciences, information management, tourism economics and finance, international rankings of journals in financial economics, and bibliometric rankings of journals in cognate disciplines. Papers published in the journal range from novel technical and theoretical papers to innovative empirical contributions. The journal wishes to encourage critical review papers on topical subjects in any of the topics mentioned above in financial economics and in cognate disciplines.

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Topical issues have covered, among many others, risk measures, basis risk, default risk, competing risk, downside risk, upside risk, equity risk, risk calibration, optimal hedging, quadratic hedging, life insurance, reinsurance, financial distress, mergers and acquisitions, stock market integration, forecasting dispersion, stock market crashes, corporate risk and creditworthiness, corporate governance, sensitivity analysis, conserving capital, capital regulation, gammas and deltas, spot and futures markets, financial derivatives, exchange traded funds, generating latent variables, arbitrage, trading strategies, international diversification, domestic diversification, publicly traded companies, Bayesian models, option pricing, asymmetry and leverage, implied volatility, local volatility, conditional volatility, stochastic volatility, realized volatility, long memory volatility, collapsing bubbles, mean reversion, quantile regressions, factor analysis, fossil fuels, fertilizers, technical efficiency, nonparametric analysis, entropy, oscillation, default models, executive compensation, portfolio optimization, stochastic dominance, higher-order stochastic dominance, equilibria, stochastic control, finite mixture models, interest rate derivatives, exchange rates, collateralized derivative trading, Value-at-Risk, conditional Value-at-Risk, expected shortfall, cross listings, Basel Accord, heavy tails, skewness, higher moments, network analysis, inflation, speculation, expectations, stress testing, credit default swaps, vine copulas, property portfolios, social capital, structured finance, credit

scoring, fuzzy support vectors, board structures, firm performance, mortgages, neural networks, integration, fractional integration, cointegration, high frequency, ultrahigh frequency, cloud migration, insolvency, bankruptcies, crypto-currencies, safety evaluation, trade openness, emerging economies, sustainability, foreclosures, experimental evidence, innovations, simulations, text mining, learning, big data, computational science, marketing, management, psychology, contagion, and natural disasters.

Papers published in the journal range from novel technical and theoretical papers to innovative empirical contributions, all of which are welcome as contributions to the journal.

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The Editor-in-Chief and editorial staff of JRFM at MDPI look forward to working with potential authors of review papers, for which the editorial process would be handled efficiently and in a timely manner.

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