Special Issue on Value at Risk

Call for Papers

Value at risk (VaR) is a statistical technique used to measure the maximum possible loss of a financial property or portfolio under normal market volatility in a set time period. The application of VaR in finance mainly includes risk management, financial control, financial report, determination of necessary capitals and providing supervision basis. VaR has some defects in its principle and statistical estimation methods. If historical data is scarce due to the extreme events in market, or because of financial market risk is from man-made factors, it cannot measure the market risk.

In this special issue, we intend to invite front-line researchers and authors to submit original researches and review articles on exploring value at risk. Potential topics include, but are not limited to:

- VaR models
- VaR computation
- Disadvantages of VaR
- Application of VaR in portfolio
- Application of VaR in stock market
- VaR for foreign exchange risk

Authors should read over the journal’s For Authors carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal’s Paper Submission System.

Please kindly notice that the “Special Issue” under your manuscript title is supposed to be specified and the research field “Special Issue – Value at Risk” should be chosen during your submission.

According to the following timetable:

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<th>Submission Deadline</th>
<th>March 15th, 2018</th>
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<td>Publication Date</td>
<td>May 2018</td>
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Guest Editor:

For further questions or inquiries
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