

Special Issue on Forecasting and Portfolio Construction

Call for Papers

Portfolio Construction is all about investing in a range of funds that work together to create an investment solution for investors. Building a portfolio involves understanding the way various types of investments work, and combining them to address your personal investment objectives and factors such as attitude to risk the investment and the expected life of the investment.

When building an investment portfolio there are two very important considerations.

The first is asset allocation, which is concerned with how an investment is spread across different asset types and regions.

The second is fund selection, which is concerned with the choice of fund managers and funds to represent each of the chosen asset classes and sectors.

Both of these considerations are important, although academic studies have consistently shown that in the medium to long term, asset allocation usually has a much larger impact on the variability of a portfolio's return.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **Forecasting and Portfolio Construction**.

This special issue is looking for papers that contribute to the literature on forecasting and portfolio construction.

Papers could be theoretical, applied, or both but should address the issue as to how forecasting ability can be harnessed in the construction of improved financial portfolios.

Papers could look at this problem in terms of optimisation of expected utility or some other metric of portfolio performance.

Papers that question the implicit premise of the special issue that criticise investors' ability to forecast will not be excluded.

Authors should read over the journal's [Author's Guidelines](#) carefully before submission, Prospective authors should submit an electronic copy of their complete manuscript through the journal [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-Forecasting and Portfolio Construction" should be chosen during your submission.

According to the following timetable:

Manuscript Due	January 25th, 2013
Publication Date	March, 2013

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