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**Special Issue on**  
**Credit and Further Valuation Adjustments**

**Call for Papers**

**Credit value adjustment (CVA)** offers an opportunity for banks to move beyond the control mindset of dynamically pricing counterparty credit risk directly into new trades. Since CVA was first introduced, it has gained a more and more central role for participants in the financial market, and especially the derivatives market.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **credit and further valuation adjustments**. Potential topics include, but are not limited to:

- Credit risk
- CVA optimization
- CVA calculation
- Additional valuation adjustments
- Regulatory methods
- CVA trends

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 specify the “**Special Issue**” under your manuscript title. The research field “**Special Issue - Credit and Further Valuation Adjustments**” should be selected during your submission.

Special Issue timetable:

Submission Deadline	December 22nd, 2016
Publication Date	February 2017

**Guest Editor:**

For further questions or inquiries  
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