Special Issue on Financial Market Volatility

Call for Papers

In finance, volatility is the degree of variation of a trading price series over time as measured by the standard deviation of logarithmic returns.

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

- Volatility for investors
- Volatility versus direction
- Volatility over time
- Implied volatility parametrisation
- Crude volatility estimation
- Estimate of compound annual growth rate (CAGR)
- Criticisms of volatility forecasting models
- Volatility hedge funds

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 at Paper Submission System. Please kindly specify the “Special Issue” under your manuscript title. The research field “Special Issue – Financial Market Volatility” should be selected during your submission.

Special Issue timetable:

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<th>Submission Deadline</th>
<th>June 25th, 2018</th>
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<tr>
<td>Publication Date</td>
<td>August 2018</td>
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Guest Editor:
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