



Special Issue on Convergence and Divergence of Capital Markets

Call for Papers

With the globalization of world markets, the degree of financial integration has rapidly increased, causing convergence of international stock markets. Furthermore, considerable empirical evidences have been gained in support of the increased stock market co-movements during times of turmoil. At the same time, the Eurozone debt crisis proved to be the perfect counter example of the crisis' synchronization role with the observed divergence between the "safe haven" bond yields and the PIGS government bonds yields. While there is no doubt that an occurrence of a financial crisis impacts significantly the international capital market linkages, a rigorous quantitative analysis could reinforce the understanding of the process behind the crisis spillover effects and their reflection on the convergence across capital markets. The aim of this special issue is to provide a forum for discussion of the latest cutting-edge quantitative advances in the field.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **convergence and divergence of capital markets**. Potential topics include, but are not limited to:

- Stock market synchronization
- Quantitative financial analysis
- Quantitative methods for financial modeling
- Detection and modeling of financial contagion
- Quantification of the spillover effects of a financial crisis
- Identification of channels through which a crisis propagates
- Identification and modeling of structural breaks during crisis

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 - Convergence and Divergence of Capital Markets**" should be selected during your submission.

According to the following timetable:



Submission Deadline	November 25th, 2015
Publication Date	February 2016

Guest Editors:

Pro. Ivan Ivanov

Dr. Boryana Bogdanova

Sofia University "St. Kl. Ohridski", The Republic of Bulgaria

For further questions or inquiries

Please contact Editorial Assistant at

jmf@scirp.org