

## Special Issue on Financial Econometrics

### Call for Papers

Financial econometrics usually refers to the quantitative analysis of financial markets. Financial econometrics plays an important role in modern finance. It can be used to test economic hypotheses and financial theories. The goal of this special issue is to provide a platform for scientists and academicians all over the world to promote, share, and discuss various new issues and developments in the area of **Financial Econometrics**.

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

- Arbitrage pricing theory
- Optimal asset allocation
- Econometric analysis
- Methods and models
- Volatility processes
- Risk and return
- Asset price dynamics
- Financial market data

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 - Financial Econometrics**” should be selected during your submission.

Special Issue Timetable:

Submission Deadline	July 5th, 2021
Publication Date	September 2021

### Guest Editor:

For further questions or inquiries, please contact Editorial Assistant at [jmf@scirp.org](mailto:jmf@scirp.org).