# Econometrics and Statistics
# Part A: Econometrics

### CALL FOR PAPERS

Special Issue on

## RISK MANAGEMENT

`http://www.elsevier.com/locate/ecosta`

We are inviting submissions for a special issue of the journal Econometrics and Statistics (Part A: Econometrics) on *Risk Management*. Quantitative risk management has developed into an essential field within quantitative finance, from its arguable inception into the limelight over 20 years ago with the popularization of the value at risk measure of overall risk exposure, and further "profiting" from the subprime and global financial crisis 10 years ago. The Basel framework continues to develop rules for capital requirements and regulations for market, credit and operational risk, as well as moving towards adoption of coherent risk measures such as the expected shortfall. Despite, or perhaps because of, the explosion of research in the area, many difficult questions have arisen, and remain to be answered, such as risk aggregation, and contagion effects among major financial institutions and their implications for global financial stability.

This special issue is dedicated to all fields of quantitative risk management. General topics of interest include, but are not limited to:

- Risk Measures: Properties, Implementation and Prediction
- Modeling: GARCH, SV, Realized Volatility, Jump Diffusions
- Disentanglement of Short- and Long-term Volatility
- Methodology: Quantile Regression, VAR for VaR, EVT
- Forward-Looking Measures: Implied Vol, ES from Option Prices
- Model Risk and Selection
- Risk Aggregation: (Tail) Dependence Measures, Copula Modeling
- Model Validation, Stress Testing, Scenario Analysis
- Models for Contagion and Financial Connectedness
- Structural Analysis of Systemic Risk and Default
- Pricing of Tail Risk and connections to Macroeconomics
- Backtesting and (Non-)Elicitability of Expected Shortfall

Submissions will be refereed according to standard procedures for Econometrics and Statistics. Information about the journal can be found at http://www.elsevier.com/locate/ecosta.

The deadline for submissions is **31 January 2017**. However, papers can be submitted at any time and once they are received, they will enter the editorial system immediately. Papers for the special issue should be submitted using the Elsevier Electronic Submission tool (EES):
http://ees.elsevier.com/ecosta. In the EES, please choose the "*SI Risk Management*".

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