

Call for Papers – Special issue on “Quantitative developments in financial volatility - theory and practice”

Volatility is a key issue in all the areas of social sciences, such as economics, finance, insurance, and management. The modelling, measurement, and forecasting of volatility is of paramount importance.

Decisions in Economics and Finance, serving as the official publication vehicle of the (Italian) Association for Mathematics Applied to Social and Economic Sciences (AMASES), provides a specialized forum for the publication of research in all areas of mathematics that are applied to economics, finance, insurance, management, and the social sciences. The focus is especially on original research exploring topics in mathematics or computational techniques that are explicitly motivated by or contribute to the analysis of economic or financial problems.

The journal is thus now inviting contributions to the special issue on Quantitative Developments in Financial Volatility - Theory and Practice. Above all, we welcome papers presenting new theoretical results, models and empirical applications as well as computational techniques on volatilities which arise in economics, finance, insurance, and management.

Contributions are welcome from all areas of the study of financial volatility including but not restricted to

- Parametric and nonparametric modeling of volatilities
- Volatility estimation
- Calibration and forecast of volatility models
- Pricing of volatility linked derivatives
- Modeling and inference of implied volatility
- Efficient simulation schemes

Decisions in Economics and Finance is abstracted and indexed in the following databases: SCOPUS, Zentralblatt Math, EconLit, Google Scholar, EBSCO, ProQuest, Academic OneFile, CSA Environmental Sciences, ECONIS, Expanded Academic, Mathematical Reviews, OCLC, Research Papers in Economics (RePEc), SCImago, STMA-Z, and Summon by ProQuest.

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Important Dates: Submission deadline for full papers: July 31, 2018

Manuscript Submission

Submitted papers should be original works and should not have been previously published nor be currently under consideration for publication elsewhere. The manuscripts should be prepared in keeping with the Instructions for Authors provided on the Decisions in Economics and Finance homepage:

<http://www.springer.com/economics/economic+theory/journal/10203>

The length of the paper should not exceed 20 pages, when compiled in accordance with the Instructions for Authors. Longer papers will be considered only in exceptional situations.

All manuscripts should be submitted electronically using the journal's online manuscript submission system at:

<https://www.editorialmanager.com/deaf/default.aspx>.

Authors: please select "Special issue on Quantitative Developments in Financial Volatility - Theory and Practice." when you reach the "Select Article Type" step in the submission process.

Refereeing Process

Papers will be subject to a strict review process managed by the Guest Editors. Accepted papers will be published online individually, before print publication. All inquiries concerning the submission to the special issue will be addressed directly by the Guest Editors.