Risk journals

Call for papers

The Journal of Risk Model Validation

Edited by Steve Satchell

As monetary institutions rely heavily on economic and financial models for a wide array of applications, model validation has become progressively inventive within the field of risk. *The Journal of Risk Model Validation* focuses on the implementation and validation of risk models, and it aims to provide a greater understanding of key issues including the empirical evaluation of existing models, pitfalls in model validation and the development of new methods. We also publish papers on backtesting. Our main field of application is in credit risk modeling but we are happy to consider any issues of risk model validation for any financial asset class.

The Journal of Risk Model Validation considers submissions in the form of research papers on, but not limited to, the following topics.

- Empirical model evaluation studies.
- Backtesting studies.
- Stress-testing studies.
- New methods of model validation/backtesting/stress testing.
- Best practices in model development, deployment, production and maintenance.
- Pitfalls in model validation techniques (all types of risk, forecasting,
  pricing and rating).

See https://www.risk.net/journal-of-risk-model-validation
for more information on the journal scope.

>> Submission Requirements

Manuscripts should be prepared for publication in accordance with our submissions guidelines, which can be found at: **http://www.risk.net/static/risk-journals-submission-guidelines**
All submissions will be subject to a peer review process by at least two independent peer reviewers.

>> Length

The Journal has a strict length policy. Research papers should not exceed 8,000 words, including references. Submissions should be sent via the online submission site: **https://editorialexpress.com/risk**

Contact: journals@infopro-digital.com

Submit: https://editorialexpress.com/risk

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