



## Call for papers

# The Journal of Risk

## Special Issue: Women in Risk

Guest editor: Martina Macpherson



Martina is Head of ESG Product Management at SIX, the Swiss Exchanges Group, and has over 20 years of sustainable finance experience in both industry and academia. She has co-authored several ESG and Fintech books, including the upcoming Risk Books title *ESG in Portfolio Analysis* and was named one of the 'Top 50 Women in Finance' by the World Financial Forum in 2022.

*The Journal of Risk* publishes a broad range of original research papers that aim to further develop an understanding of financial risk management. As the only publication devoted exclusively to theoretical and empirical studies in financial risk management, *The Journal of Risk* promotes far-reaching research on the latest innovations in this field: in this special issue, we celebrate and promote the women in our community carrying out this research.

*The Journal of Risk* is particularly interested in papers in the following areas.

- Risk management regulations and their implications.
- Risk capital allocation and risk budgeting.
- Efficient evaluation of risk measures under increasingly complex and realistic model assumptions.
- The impact of risk measurement on portfolio allocation.
- Theoretical development of alternative risk measures.
- Hedging (linear and nonlinear) under alternative risk measures.
- Financial market model risk, including FinTech and digital currencies.
- Estimation of volatility and unanticipated jumps.
- ESG and climate risk.

### >> Submission Requirements

Submitted manuscripts must not have been previously published or currently submitted for other journals. For this issue, we are accepting submission from women only. They should be prepared for publication in accordance with our submission guidelines, which can be found at: [risk.net/static/risk-journals-submission-guidelines](https://risk.net/static/risk-journals-submission-guidelines). Papers will undergo a rigorous review process, with final decisions made by the editor.

The submission deadline for this issue will be 23rd December 2022.

Contact: [journals@infopro-digital.com](mailto:journals@infopro-digital.com) 

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