Special Issue

Nonparametric Econometric Methods and Application II

Message from the Guest Editor

After the successful Special Issue in 2019 with Professor Thanasis Stengos, we are pleased to announce a follow-up issue on Nonparametric Econometric Methods and Application. We are interested in submissions of all types of nonparametric methods, including kernel, spline, series, and wavelets, in both estimation and inference. We are especially interested in both theories and applications which are related to the general aims of the journal: risk and financial management. We hope that this Special Issue will contribute to the literature in each of its various dimensions.

Guest Editor

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Deadline for manuscript submissions

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About the Journal

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management* (*JRFM*), an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

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