

NEW TITLE

International Journal of

Financial Engineering and Risk Management



Scope of the Journal

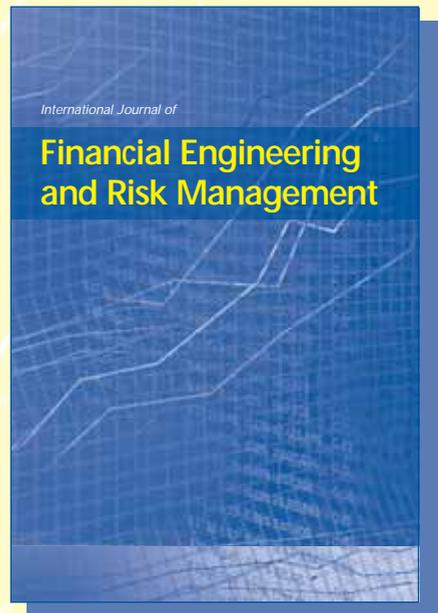
IJFERM is a scholarly peer-reviewed international journal covering all aspects of the theory and practice of financial engineering and risk management. IJFERM is particularly interested in promoting research related to the development and implementation of new quantitative models leading to operational decision aids in finance. This perspective is motivated by the increasing complexity of financial decisions and the rapidly increasing use of quantitative methods for the design and implementation of innovative financial instruments, processes and solutions to financial decision-making problems.

CONTENTS

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Subject coverage:

- Asset pricing
- Asset-liability management
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- Corporate performance and efficiency analysis
- Decision support systems for financial decision making
- Financial forecasting and econometrics
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What the editors say about IJFERM

Recent events have proven that financial markets and risk management have become inseparable disciplines. The International Journal of Financial Engineering and Risk Management (IJFERM) is the best venue to publish research on these two topics.

Prof. Amir Atiya
Cairo University, Egypt

International Journal of Financial Engineering and Risk Management combines two significant related fields in decision making analysis, which is appealing to managers, financial consultants, economists, engineers and operational research practitioners. This is one of the few scientific journals in which risk and financial engineering problems are jointly addressed. This is an excellent issue helping the journal become a flagship forum for scientific people.

Prof. Enrique Ballester
Technical University of Valencia, Spain

Financial engineering and risk management are the two sides of the same coin: the risk control paradigm at the time the IJFERM is launched is facing unprecedented challenges due to the widespread economic and market instability and the storm affecting the derivatives' market. The Journal takes the challenge and through a rigorous and high-standard editorial process aims at supporting the scientific and financial debate in this field with relevant economic and financial implications.

Prof. Giorgio Consigli
University of Bergamo, Italy

IJFERM combines researches from two key sectors in today's world, the operation research and the financial markets. Using the engineering approach to understand financial securities dynamics provides the proper tool to structure, price, and design the right risk management strategies.

Prof. Rita D'Ecclesia
"La Sapienza" University of Rome, Italy

IJFERM is a timely addition to the literature. Its focus on both theoretical and applied research is likely to take a leading role in disseminating our understanding and learning of financial engineering and risk management.

Prof. Iftekhar Hasan
Rensselaer Polytechnic Institute, USA

Understanding the actual meaning of the most relevant financial products and tools, their relevance and crucial role in risk management is one of the most important and crucial aims and challenges both for researchers and for all people dealing every day with difficult decisions concerning any practical problem in a world dominated by uncertainty.

Prof. Benedetto Matarazzo
University of Catania, Italy

Finance is not only economic theory, not only maths and not only modelling, but it is a fantastic blend of these ingredients.

Prof. Lorenzo Peccati
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Financial engineering and risk management are complex fields, which have advanced significantly taking advantage of the developments in finance theory, computational management science, and telecommunications technology. IJFERM is a unique journal that emphasizes the contributions of quantitative methods in this exciting area, given from an innovative financial decision-making point of view.

Prof. Bernard Roy
University of Paris-Dauphine, France

IJFERM has the unique feature of addressing financial engineering jointly with risk management, and all this in light of modern methodologies of decision aiding. This innovative periodical has great potential to increase our skills to make risk-controlled financial decisions.

Prof. Roman Slowinski
Poznan University of Technology, Poland

The International Journal of Financial Engineering and Risk Management is a timely and an important addition to the finance and risk engineering profession. Its mission to bridge theory and practice and provide a rich forum for an exchange of ideas and disseminate papers in the growing field of financial engineering it to be commended.

Prof. Charles Tapiero
New York University Polytechnic Institute, USA

Financial engineering and risk management have rapidly gained importance as cornerstones of an increasingly complex finance industry. A new international journal that covers these important topics from a variety of different angles is more than welcome. May it take its place as the forum of choice for the exchange of high quality research-ideas and -results in this area.

Prof. Nico van der Wijst
Norwegian University of Science and Technology, Norway
Risk management is centre stage in current financial trading. One sees disasters and overbetting everywhere largely because of poor incentive/penalty systems and the underestimation of bad scenarios. The IJFERM journal is a very good source for the best research on such matters to generate superior risk adjusted returns.

Prof. William T. Ziemba
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