

Call for Book Chapters

Title of Book:

Risk Management and Modeling

Publisher:

The book will be published by Springer in the Risk, Systems and Decisions series.

Editors:

Prof. Ramzi Benkraiem, Audencia Business School, France

Prof. Iordanis Kalaitzoglou, Audencia Business School, France.

Prof. Constantin Zopounidis, Technical University of Crete, Financial Engineering Laboratory, University Campus & Audencia Business School, France.

Synopsis:

The main objective of this book is to promote scientific research in the field of risk management and to help managers, fund providers and policymakers in the area of investment, insurance and new types of risk.

The book main theme is on “Risk Management and Modeling” and it will be an opportunity for academics and professionals to publish theoretical and empirical contributions in this area.

We welcome book chapter contributions centered (but not exclusively) on the following themes:

- ✓ Regulation (MiFID II, Solvency II, Basel III);
- ✓ Market microstructure and High Frequency Trading;
- ✓ Liquidity risk;
- ✓ Hedging;
- ✓ Insurance;
- ✓ Systemic risk and economic growth;
- ✓ Extreme event modelling;
- ✓ Corporate risk management;
- ✓ Corporate risk assessment;
- ✓ Corporate risk monitoring;
- ✓ New frontiers in risk modelling.

Submission Procedure:

There will be a two-stage review process. Authors will be invited to submit an abstract of 400 words. The editors will review the abstract to evaluate if the proposed chapter fits to the theme of the book and makes a substantial practical or scientific contribution. Then, the selected authors will be invited to submit a full version of the proposed book chapter.

Important Dates:

December 03, 2018: Submission of abstracts (400 words)

January 7, 2019: Invitation to submit full paper

February 08, 2019: Submission of full chapter

April 29, 2019: Review notification

June 07, 2019: Submission of revised paper

July 08, 2019: Final notification of acceptance

Chapter proposals and any enquiries should be sent by email to Prof. Ramzi Benkraiem at rbenkraiem@audencia.com with cc to Prof. Iordanis Kalaitzoglou at ikalaitzoglou@audencia.com and Prof. Constantin Zopounidis at kostas@dpem.tuc.gr