



Special Issue on “Comovement and Contagion in Financial Markets”

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We are inviting submissions for the special issue of International Review of Financial Analysis dealing with Comovement and Contagion in Financial Markets.

Financial imbalances have been accused to be the root cause of market instability. However the lessons we draw from the great debate on the recent economic crisis revive the scientific interest in investigating the nature of comovement between markets as well as the conditions under which a simple dependence can be upgraded into contagion. Thereby, alternative econometric methods and techniques have been developed. The scope of this issue is to bring together up-to-date methodologies and theoretical approaches on the analysis of comovement between or within markets and the phenomenon of contagion. Could we pretend that casual interconnections give rise to a propagation mechanism helping contagion to flow from one country to the other? We are looking forward to receiving your approaches.

The relevant topics for this special issue include, but are not limited to

Theoretical and Methodological Aspects of Contagion,
Non-linear Causality and Cointegration,
Nonparametric Techniques,
Feedback Effects and Implications,
Stock Market Efficiency,
Interactions with the Macroeconomic Sphere,
Economic Policy Issues.

Submission

Deadline for submission: January 31st 2012

Completion of first round review: end July 2012

Deadline for submission of revised papers: October 1st 2012

Notification of final decision: November 1st 2012

Deadline for submission of final papers: December 1st 2012

Format: as normal for papers submitted to the journal. Maximum length for submissions for the special issue is 30 pages.

Authors who are uncertain about the suitability of their papers should contact the special issue editors. All submissions must contain original unpublished work not being considered for publication elsewhere. Submissions will be refereed according to standard procedures for International Review of Financial Analysis. Information about the journal and submission of papers can be found at:

http://www.elsevier.com/wps/find/journaldescription.cws_home/620166/description