Asia-Pacific Financial Markets

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The current remarkable growth in the Asia-Pacific financial markets is certain to continue. These markets are expected to play a further important role in the world capital markets for investment and risk management. In accordance with this development, Asia-Pacific Financial Markets (formerly Financial Engineering and the Japanese Markets), the official journal of the Japanese Association of Financial Econometrics and Engineering (JAFEE), is expected to provide an international forum for researchers and practitioners in academia, industry, and government, who engage in empirical and/or theoretical research into the financial markets. We invite submission of quality papers on all aspects of finance and financial engineering.

Here we interpret the term 'financial engineering' broadly enough to cover such topics as financial time series, portfolio analysis, global asset allocation, trading strategy for investment, optimization methods, macro monetary economic analysis and pricing models for various financial assets including derivatives. We stress that purely theoretical papers, as well as empirical studies that use Asia-Pacific market data, are welcome.

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