

Special Issue on Modern Portfolio Theory and Application

Call for Papers

Modern Portfolio Theory (MPT) is a theory on how risk-averse investors can construct portfolios to optimize or maximize expected return based on a given level of market risk, emphasizing that risk is an inherent part of higher reward. According to the theory, it's possible to construct an "efficient frontier" of optimal portfolios offering the maximum possible expected return for a given level of risk.

In this special issue, we intend to invite front-line researchers and authors to submit original researches and review articles on exploring **modern portfolio theory and application**. Potential topics include, but are not limited to:

- Risk and portfolio analysis
- Portfolio diversification
- Optimum portfolio
- Market portfolio
- Asset pricing models
- Risk management models

Authors should read over the journal's [Authors' Guidelines](#) carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal at [Paper Submission System](#).

Please kindly specify the “**Special Issue**” under your manuscript title. The research field “**Special Issue – Modern Portfolio Theory and Application**” should be selected during your submission.

Special Issue timetable:

Submission Deadline	June 22nd, 2017
Publication Date	July 2017

Guest Editor:

For further questions or inquiries
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