Green Journals

International Approved Journals

Journal Information

Journal Title	Journal of Financial Econometrics
Publisher	
ISSN	1479-8409
E-ISSN	
Database	Journal quality
Domain	Physical Sciences, Social Sciences

Classification History

Year	A+	A	B	C
2026		✓	✓	
2025		✓	✓	
2024		✓	✓	
2023		✓	✓	
2021/2022		✓	✓	
2020		✓	✓	
2019		✓	✓	
2018		✓		

Classification: The table above shows all journal classifications recorded for each classification year in the Green Journals database. A journal may have more than one classification in the same year.

Recent Articles

Fast Bayesian Calibration of Option Pricing Models Based on Sequential Monte Carlo Methods and Deep Learning
2026 Vol. 24 Issue 3
Authors: Riccardo Brignone, Luca Gonzato, Sven Knaust et al.
DOI: 10.1093/jjfinec/nbag011

Neural-Network Volatility Forecasting
2026 Vol. 24 Issue 4
Authors: Chen Liu, Minh-Ngoc Tran, Chao Wang et al.
DOI: 10.1093/jjfinec/nbag019

Real-Time Macro Information and Bond Return Predictability: A Weighted Group Deep Learning Approach
2026 Vol. 24 Issue 5
Authors: Yinghua Fan, Guanhao Feng, Andras Fulop et al.
DOI: 10.1093/jjfinec/nbag023

Coherent Estimation of Risk Measures
2026 Vol. 24 Issue 3
Authors: Martin Aichele, Igor Cialenco, Damian Jelito et al.
DOI: 10.1093/jjfinec/nbag012

Spectral Density Deconvolution from Grouped Data
2026 Vol. 24 Issue 5
Authors: Jerome M Krief
DOI: 10.1093/jjfinec/nbag020

Efficiently Weighted Estimation of Tail and Interquantile Expectations
2026 Vol. 24 Issue 2
Authors: Sander Barendse
DOI: 10.1093/jjfinec/nbag003

Warnings about Future Jumps: Properties of the Exponential Hawkes Model
2026 Vol. 24 Issue 3
Authors: Rachele Foschi, Francesca Lilla, Cecilia Mancini
DOI: 10.1093/jjfinec/nbag007

Low Power of Alpha Tests When Factors Are Constructed From Sorted Portfolios
2026 Vol. 24 Issue 3
Authors: Joel M Vanden
DOI: 10.1093/jjfinec/nbag013

Three-Pass Regression Filter Model with Time-Varying Coefficients: A Rolling Window Selection Approach
2026 Vol. 24 Issue 4
Authors: Wei Liu, Qiankun Zhou
DOI: 10.1093/jjfinec/nbag014

Multifactor Timing with Deep Learning
2026 Vol. 24 Issue 3
Authors: Paul Cotturo, Fred Liu, Robert Proner
DOI: 10.1093/jjfinec/nbag006