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## Call for papers

23 January 2024

### Generative AI in Finance

The aim of the special issue is to feature articles at the forefront of Generative AI research across a broad spectrum of interest including, but not limited to, corporate finance, fintech, digital finance, asset pricing, financial stability, banking, risk management, portfolio management, behavioral finance, personal finance, and real estate — all within the context of viable existing or potential future applications of Generative AI.

#### Guest editors:

**Carol Alexander**, University of Sussex

**Lars Hornuf**, TU Dresden

**Denis Schweizer**, Concordia University

#### Special issue information:

This Special Issue seeks to gather together a set of timely and top-tier research papers about the utilization of generative artificial intelligence (AI) in finance. "Generative AI" pertains to computational methods that have the ability to use public and/or private data to create apparently novel and meaningful materials in the form of text, images, audio files and computer code. This rapidly evolving field presents both challenges and prospects for the financial and banking sectors. Submissions should enhance the understanding of viable existing and potential forthcoming applications of Generative AI in Finance. Two Workshops—in Dresden and Montreal—aim to provide authors with valuable insights from the editorial team prior to submission, and after submission those which are not desk rejected will be provided with constructive referee feedback in an expedited and well-organized review process.

Generative Pre-Trained Transformers (GPT) hold significant promise in the realm of financial research (Cook et al. 2023; Feuerriegel et al. 2023; Pelster and Val 2023). For example, Jiang et al. (2023) claim that they can forecast financial asset prices by extracting contextualized representations of news text on which they employ cutting-edge, large-scale language

models. Their findings indicate that information from newswires becomes integrated into prices only after an inefficient delay period (which corresponds to the constraints of arbitrage opportunities) but that this very delay can be leveraged through real-time trading strategies. In a similar vein, Fieberg et al. (2023) extract financial advice from GPT-4 and show that it can provide suitable financial advice for retail investors, by suggesting specific investment portfolios that reflect an investor's individual circumstances such as risk tolerance, risk capacity, and sustainability preference. And Jha et al. (2023) report that investment scores generated by ChatGPT applied to conference call transcripts are strongly predictive of a companies' future capital expenditures. However, high-quality research on the application of Generative AI to resolve practical problems in financial markets is only just starting to emerge.

The aim of the special issue is to feature articles at the forefront of Generative AI research across a broad spectrum of interest including, but not limited to, corporate finance, fintech, digital finance, asset pricing, financial stability, banking, risk management, portfolio management, behavioral finance, personal finance, and real estate — all within the context of viable existing or potential future applications of Generative AI.

### **Manuscript submission information:**

The submission system will be open from April 1, 2024. When submitting your manuscript to [Editorial Manager](#), please select the article type "VSI: GenAI in Finance". Please submit your manuscript before the submission deadline on January 31, 2025.

All submissions deemed suitable to be sent for peer review will be double-blind reviewed by independent reviewers. If your manuscript is accepted it will go into production immediately and will be simultaneously published in the current regular issue and pulled into the online Special Issue. Articles from this Special Issue will appear in different regular issues of the journal, though they will be clearly marked and branded as Special Issue articles.

Please see an example here: [Journal of Banking & Finance | Special Issue: The Impact of Global Pandemic on Financial Markets and Institutions | ScienceDirect.com by Elsevier](#)

Please ensure you read the Guide for Authors which together with a link to submit your manuscript is available on the Journal's homepage at: [Journal of Banking & Finance | ScienceDirect.com by Elsevier](#)

Inquiries, including questions about appropriate topics, may be sent electronically to Lars Hornuf, [lars.hornuf@tu-dresden.de](mailto:lars.hornuf@tu-dresden.de)

### **References:**

Cook, T. R., Kazinnik, S., Hansen, A. L., & McAdam, P. (2023). *Evaluating Local Language Models: An Application to Bank Earnings Calls* (No. RWP 23-12).

Feuerriegel, S., Hartmann, J., Janiesch, C., & Zschech, P. (2023). Generative AI. *Business & Information Systems Engineering*, forthcoming.

Fieberg, C., Hornuf, L., & Streich, D. (2023). Using GPT-4 for Financial Advice. *Available at SSRN 4488891*.

Jha, M., Qian, J., Weber, M., & Yang, B. (2023). ChatGPT and Corporate Policies. *Chicago Booth Research Paper*, (23-15).

Jiang, J., Kelly, B. T., & Xiu, D. (2022). Expected Returns and Large Language Models. *Available at SSRN*.

Pelster, M., & Val, J. (2023). Can ChatGPT assist in picking stocks? *Finance Research Letters*, 104786.

### **Keywords:**

Generative AI, Large Language Models, GPT, ChatGPT, Fintech, NLP

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13 December 2023

## Contemporary Issues in Commodity and Energy Markets

### Guest editors:

**Rita Laura D'Ecclesia**, Sapienza University, Dept. Statistical Sciences

**Jerome Detemple**, Boston University, Questrom School of Business

**Andrea Roncoroni**, ESSEC Business School

**Fernando Zapatero**, Boston University, Questrom School of Business

### Special issue information:

Commodity markets have historically played a critical role in the development of economies. Progressively stronger linkages with financial markets have marked their evolution during the last decade. More recently, shocks to socio-economic systems, such as the COVID-19 pandemic, geopolitical tensions and climate events, have reverberated through commodity and energy markets, occasionally leading to severe disruptions. On-going developments in Artificial Intelligence create the potential for future radical changes. In the past, investors, corporations, sovereigns, and regulators have often failed to appreciate the speed and nature of developments and missed opportunities to adjust policies or update regulations. The consequences have varied from lost profits to stress on financial systems and, in some cases, to negative effects on the welfare of populations.

This special issue seeks to broaden our understanding of energy and commodity markets. Relevant questions include those pertaining to market developments, as described above. Perspectives ranging from asset pricing to risk management and hedging, securitization and structured finance, alternative financing models, supply chains, operations, regulation, sustainable finance and ESG criteria are of interest. The aim is to have a comprehensive understanding of their multifaceted dynamics within finance, economics and business, providing informed decision-making and innovative solutions. Novel contributions featuring theoretical and empirical research are welcome.

### Manuscript submission information:

The [Journal of Banking & Finance](#)'s submission system will be open for submissions to our Special Issue from July 1, 2024. When submitting your manuscript to [Editorial Manager®](#), please select the article type "VSI: Commodity and Energy Markets". Please submit your manuscript before December 31, 2024.

Each submission must be accompanied by a submission fee. Submissions will only be considered after payment of the submission fee during the submission process. For more information please see the Journal's Guide for Authors: [Guide for authors - Journal of Banking & Finance - ISSN 0378-4266 | ScienceDirect.com by Elsevier](#)

All submissions deemed suitable to be sent for peer review will be reviewed by at least two independent reviewers. Once your manuscript is accepted, it will go into production, and will be simultaneously published in the current regular issue and pulled into the online Special Issue. Articles from this Special Issue will appear in different regular issues of the journal, though they will be clearly marked and branded as Special Issue articles.

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