

The Journal of Derivatives

Submission of Manuscripts

Content Guidelines:

The Journal of Derivatives publishes articles in the general area of contingent claims theory and practice. This includes topics specifically related to derivative instruments and markets, and also a broad range of related areas, such as risk management and models of asset price processes. The goal is for the JOD to be at the interface between practitioners and academics, and between theory and practice, in the area of derivative securities and markets. Articles should be on topics of interest to a broad audience of sophisticated practitioners and academics, and written in a clear and accessible style.

Strict academic standards for the consistency and correctness of theoretical reasoning and empirical analysis apply. A relatively high level of mathematical analysis is acceptable where appropriate--derivatives are inherently mathematical--but only what is necessary and appropriate to the material. The math should be expressed in as clear and simple a form as possible, and separable to the maximum extent possible from the logical flow of the discussion, so that articles can be understood by the more casual reader who does not wish to follow the math step by step.

Submissions are encouraged in the areas of:

- * Valuation and risk assessment models for derivative instruments and securities with derivative features.
- * Theory and practice of trading in any exchange-traded or OTC derivative product.
- * Risk management applications of derivatives, and of contingent claims theory.
- * Empirical studies of behavior of prices and markets for derivatives and for underlying assets.
- * Regulatory issues (from an economic as opposed to a purely legal perspective).
- * Application of derivatives concepts to other areas, such as insurance, corporate finance, and banking.

Most JOD articles report on original research, but the JOD also publishes more expository articles describing significant new developments of general interest, in the "Innovations" section, as well as pieces whose role is essentially educational, on important subjects of a technical nature.

Initial Submission of Manuscripts

1. Submitting a manuscript: Manuscripts can be submitted in hard copy or electronically.

Electronic submission:

Send a file(s) by email to JOD@stern.nyu.edu. It must be possible for us to print the manuscript exactly, including all Greek letters and mathematical symbols. Acceptable file types currently include Microsoft Word, WordPerfect, and Adobe Acrobat. Nonstandard fonts should be embedded in the file; but it is safer to avoid them entirely.

Hard copy:

Send 3 copies to

Stephen Figlewski, Editor
The Journal of Derivatives
NYU Stern School of Business
44 West 4th Street, Suite 9-160
New York, NY 10012-1126
USA

2. Peer-review: All submitted manuscripts are peer-reviewed. Refereeing of papers is done by the Editor and Co-Editors, members of the Editorial Board, and outside referees. Our goal is to help our readers get the most out of an author's research. Virtually every paper that is published will be revised once. A few may require two revisions, but a paper that is not ready for publication after two rounds will be rejected.

3. Formatting: We are not concerned with formatting details at the initial review stage. The important thing is that a reviewer must be able to read and evaluate the manuscript easily. Very small fonts and diagrams, and nonstandard notation are to be avoided.

4. Turnaround time: We try for reasonable turnaround on initial submissions, but response may not be as fast as at some other finance journals. Rather than asking referees to meet a tight deadline, we appreciate that they perform an important service, for no tangible compensation, and give them the time they need, within reason, to do a careful review. Authors are asked to be patient, within reason, during the process. Typically, once a paper is accepted, it is published almost immediately.

5. Acceptance rate: In recent years, the acceptance rate has been around 15-20%.

Submission of Final Version

Papers accepted for publication must be formatted to facilitate the copy editing and production process. A complete style sheet will be provided automatically to authors when their papers are accepted. It can also be viewed online and downloaded from the JOD website: <http://www.ijod.com>