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The New Econometrics of Financial Markets

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Deadline for manuscript submissions:
31 August 2024

Message from the Guest Editor

Dear Colleagues,

The new econometrics of financial markets represents a transformative paradigm shift in the world of finance and plays a pivotal role in shaping the modern landscape of finance and investment. This interdisciplinary field utilizes advanced statistical and econometric techniques to analyze, model, and predict the behavior of financial markets, making it of paramount importance for various stakeholders, including investors, policymakers, financial institutions, and researchers. In an era characterized by increasing complexity, globalization, and technological innovation, the importance of this field cannot be overstated.

We invite researchers, academics, practitioners, and policymakers to submit their original research contributions for our upcoming Special Issue in the *Journal of Risk and Financial Management* that will focus on "The New Econometrics of Financial Markets". This theme explores current innovative approaches and advanced econometric techniques for understanding and modeling the dynamic landscape of financial markets.

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Message from the Editor-in-Chief

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