



Empirical Finance

Guest Editor:

Prof. Dr. Shigeyuki Hamori

Graduate School of Economics,
Kobe University, Rokkodai, Nada-
Ku, Kobe 657-8504, Japan

hamori@econ.kobe-u.ac.jp

Deadline for manuscript
submissions:

31 December 2018

Message from the Guest Editor

There is no denying the role of empirical research in finance, and the remarkable progress of empirical techniques in this research field. This Special Issue focuses on the broad topic of “Empirical Finance” and includes novel empirical research associated with financial data. Articles on application of novel empirical techniques such as copula analysis, wavelet transform, machine learning, and analysis of tick data are welcome...

Keywords

- market efficiency
- event study
- market microstructure

Indexing & Abstracting Services:

- Indexed in the Emerging Sources Citation Index (ESCI - Web of Science), EconLit, RePEc, EconPapers, DOAJ, IDEAS and others.

Advantages:

- Open Access
- Thorough peer review
- Fast manuscript handling time (2017 Median APT: 57 days)

JRFM Editorial Office

jrfm@mdpi.com

<http://www.mdpi.com/journal/jrfm>



mdpi.com/si/12928

Special Issue



Journal of *Risk and Financial Management*



an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Michael McAleer

University Chair Professor,
Department of Finance, College
of Management, Asia University,
Wufeng 41354, Taiwan

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.

High visibility: Indexed in the Emerging Sources Citation Index (ESCI - Web of Science) and EconLit (AEA).

Rapid publication: manuscripts are peer-reviewed and a first decision provided to authors approximately 19 days after submission; acceptance to publication is undertaken in 4.86 days (median values for papers published in the first six months of 2018).

Contact us

*Journal of Risk and Financial
Management*
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
Fax: +41 61 302 89 18
www.mdpi.com

mdpi.com/journal/jrfm
jrfm@mdpi.com
@JRFM_MDPI