Special Issue

Big Data in Economics and Finance

Message from the Guest Editors

This Special Issue focusses on big data in economics and finance. In particular, how big data applications have developed, the kinds of questions that have been better answered using big data, and the kinds of challenges that remain to be overcome. In economics, we think of large social media and public sector databases being made available, alongside the more proprietary datasets such as those collected by supermarkets on customers. In finance, big data seems to fit most naturally when dealing with trade and quotes data, which update on a millisecond basis and can be easily integrated with news and social media tweets. Massimiliano Caporin

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