

## Special Issue

# Recent Advances in Theory and Methods for the Analysis of High Dimensional and High Frequency Financial Data

### Message from the Guest Editors

There have been numerous econometric advances made in the fields of empirical and theoretical finance in recent years. Many such advances were initially spurred by recent technological, computing and data collection innovations. In particular, as computing ability and dataset sizes have increased, both empiricists and theoreticians have focused considerable attention on solving key unresolved issues relating to estimation and inference in the study of large datasets used in financial economics. Examples of topics in which important advances have been made include nonparametric and parametric estimation of models, and estimation and inference based on point and density estimators of possibly latent variables (e.g., realized measures of integrated volatility, and estimation and accuracy testing of predictive densities or conditional distributions, among others). These tools include machine learning, dimension reduction, and shrinkage based data methods, for example. The purpose of this Special Issue is to collect both methodological and empirical papers that develop and utilize state-of-the-art econometric techniques for the analysis of such data.

### Guest Editors

Prof. Dr. Norman R. Swanson

Department of Economics, School of Arts and Sciences, Rutgers University, 75 Hamilton Street, New Brunswick, NJ 08901, USA

Prof. Xiye Yang

Department of Economics, Rutgers University, USA

### Deadline for manuscript submissions

closed (30 September 2020)



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Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland  
Tel: +41 61 683 77 34  
[econometrics@mdpi.com](mailto:econometrics@mdpi.com)

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Prof. Dr. Guglielmo Maria Caporale  
Department of Economics and Finance, Brunel University of London,  
Kingston Lane, Uxbridge UB8 3PH, UK

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