

## Special Issue

# The Financial Econometrics of Asian Markets

### Message from the Guest Editors

We invite papers that apply modern econometric techniques to characterize Asian financial markets and discuss the implications of those findings for policy makers and investors. We are interested in work from all finance-related areas of Asia, including currencies, fixed income securities, stocks, derivatives, commodities, and other instruments. Methodologies regarding market design, price discovery, information asymmetry, and risk management that are specifically for studying Asian markets are welcome. We particularly encourage papers focusing on the features of Asian markets that differentiate themselves from other global markets. These could be used, for example, in comparison studies, shedding light on whether these differences are statistically and empirically important. The issue is open to various subfields in econometrics and can include papers using low or high frequency financial assets; cross section, time series, and/or panels; as well as either classic or Bayesian econometric methodologies, possibly in conjunction with machine learning techniques. Mardi Dungey Richard Gerlach Jin-Huei Yeh

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### Guest Editors

Prof. Mardi Dungey

Tasmanian School of Business and Economics, University of Tasmania, Tasmania, Australia

Prof. Richard Gerlach

The University of Sydney, Australia

Prof. Jin-Huei Yeh

Department of Finance, National Central University, Taiwan

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### Deadline for manuscript submissions

closed (31 March 2019)



## Econometrics

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*Econometrics*  
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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## About the Journal

### Message from the Editor-in-Chief

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#### Editor-in-Chief

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

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