Special Issue

Complexity in Finance

Message from the Guest Editor

This Special Issue aims to present a collection of high-quality articles that provide new insights and advances regarding the complexity in financial markets. The research methods used in these studies can be based on machine learning, natural language processing and textual analysis, agent-based modelling, and traditional econometric models integrated with financial big data. Other empirical or theoretical approaches to complexity in financial markets will also be considered.

Potential topics include, but are not limited to, the following:

Big data fractality and multifractality in financial markets;
Complex financial systems;
Crisis and financial markets;
Digital finance;
Efficient market hypothesis and asset pricing;
Information theory and financial markets;
Interactions between financial assets;
Market dynamics and agent-based modelling;
Natural language processing and textual analysis;
Social media networks and financial markets;
Systemic risks.

Guest Editor

Dr. Xiao Li
School of Finance, Nankai University, Tianjin 300350, China

Deadline for manuscript submissions

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Entropy
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
entropy@mdpi.com

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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

Entropy is an online open access journal providing an advanced forum for the development and/or application of entropic and information-theoretic studies in a wide variety of applications. *Entropy* is inviting innovative and insightful contributions. Please consider *Entropy* as an exceptional home for your manuscript.

Editor-in-Chief

Prof. Dr. Kevin H. Knuth
Department of Physics, University at Albany, 1400 Washington Avenue, Albany, NY 12222, USA

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