



Financial Econometrics with Panel Data

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Message from the Guest Editors

Dear Colleagues,

Examples of empirical finance papers utilizing panel, or longitudinal, data abound. This Special Issue will focus on the use of such data in all areas of empirical finance research, including household finances. It will highlight the empirical applications of such data, as well as theoretical developments of panel data techniques within financial applications. Papers using more complex data structures, such as those with a “multi-dimensional” or “multi-indexed” aspect, are especially welcome, as are papers using machine learning techniques.

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Message from the Editor-in-Chief

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