



Interdisciplinary Empirical Research in Financial Econometrics

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Message from the Guest Editors

Dear Colleagues,

In the past decade, empirical research in the broad field of financial econometrics has taken quite a leap with interdisciplinary approaches combining this field with systemic risk, social networks, sentiment analysis, and machine learning. Many researchers have used the methods of financial econometrics to extract systemic risks of financial systems, or to study network relations of financial assets/institutions, while there have been others who have used news or social media sentiments to improve their econometric models. Nonetheless, there have also been others approaching this from a different angle, comparing the forecasting performances of the models of financial econometrics with that of machine learning and deep learning approaches. This Special Issue aims to bring novel ideas from these fields together on the common meeting point of financial econometrics to offer new perspectives of such interdisciplinary works.





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Message from the Editor-in-Chief

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