Journal of
Risk and Financial Management

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# Empirical Finance

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Deadline for manuscript submissions:
**closed (31 December 2018)**

## Message from the Guest Editor

There is no denying the role of empirical research in finance, and the remarkable progress of empirical techniques in this research field. This Special Issue focuses on the broad topic of "Empirical Finance" and includes novel empirical research associated with financial data. Articles on application of novel empirical techniques such as copula analysis, wavelet transform, machine learning, and analysis of tick data are welcome.

The Special Issue could include contributions on empirical finance, such as market efficiency, market microstructure, event study, portfolio theory and asset allocation, asset pricing models, stock return predictability, and volatility modeling.

## Keywords

- Copula
- Wavelet transform
- Machine learning
- Tick data
- Market efficiency
- Market microstructure
- Event study
- Portfolio theory and asset allocation
- Asset pricing models
- Stock return reducibility
- Volatility modeling

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## Message from the Editor-in-Chief

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