



Innovative Financial Econometrics and Machine Learning

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Message from the Guest Editor

Dear Colleagues,

The focus of this Special Issue “Innovative Financial Econometrics and Machine Learning” is the use of machine learning and econometric techniques in the field of data science by financial institutions. This includes explainable machine learning, fraud detection, forecasting, risk modelling, and data driven risk management.

We are interested in theoretical and empirical articles on the application of novel techniques in financial econometrics, machine learning, natural language processing, deep learning, and outlier detection with applications to portfolio management, fraud detection, risk measurement and risk management.

Prof. Dr. Theo Berger
Guest Editor





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Message from the Editor-in-Chief

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