

Special Issue

Financial Econometrics with Panel Data

Message from the Guest Editors

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.

Guest Editors

Prof. Dr. Mark Harris

School of Accounting, Economics and Finance, Curtin University,
Bentley, WA 6102, Australia

Prof. Dr. Robert Brooks

Department of Econometrics and Business Statistics, Monash
Business School, Monash University, Melbourne, VIC 3145, Australia

Deadline for manuscript submissions

closed (31 December 2024)



Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



mdpi.com/si/179567

*Journal of Risk and Financial
Management*
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
jrfm@mdpi.com

mdpi.com/journal/

jrfm





Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



[mdpi.com/journal/
jrfm](https://mdpi.com/journal/jrfm)



About the Journal

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,
ON N1G 2W1, Canada

Author Benefits

Open Access:

free for readers, with article processing charges (APC) paid by authors or their institutions.

High Visibility:

indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

Journal Rank:

CiteScore - Q1 (Business, Management and Accounting (miscellaneous))