

## 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.

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### Guest Editors

Prof. Dr. Mark Harris

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Prof. Dr. Robert Brooks

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### Deadline for manuscript submissions

closed (31 December 2024)



## Journal of Risk and Financial Management

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## 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.

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### Editor-in-Chief

Prof. Dr. Thanasis Stengos

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