

Special Issue

Empirical Finance Research

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 Topical Collection focuses on the broad topic of “Empirical Finance.” It includes novel empirical research associated with financial data. Some examples include the application of novel empirical techniques, such as machine learning, data mining, algorithm trading, multivariate GARCH models, wavelet transform, copula, time-varying VAR, and high-frequency trading to financial data. The Topical Collection includes contributions on empirical finance, such as asset pricing models, volatility modeling, market efficiency, market microstructure, portfolio theory and asset allocation, return predictability, liquidity risk premium, systemic risk, financial crisis, contagion, cryptocurrencies, and financialization of commodity markets.

Guest Editor

Prof. Dr. Shigeyuki Hamori

1. Graduate School of Economics, Kobe University, Rokkodai, Nada-Ku, Kobe 657-8504, Japan

2. Faculty of Political Science and Economics, Yamato University, Katayama-cho, Suita 564-0082, Japan

Deadline for manuscript submissions

closed (1 September 2021)



Journal of Risk and Financial Management

an Open Access Journal
by MDPI

CiteScore 5.0



mdpi.com/si/25452

*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 N1G2W1, 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))