

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

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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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