

Special Issue

Interdisciplinary Empirical Research in Financial Econometrics

Message from the Guest Editors

In the past decade, empirical research in the broad field of financial econometrics has taken quite a leap with interdisciplinary approaches combining this field with systemic risk, social networks, sentiment analysis, and machine learning. Many researchers have used the methods of financial econometrics to extract systemic risks of financial systems, or to study network relations of financial assets/institutions, while there have been others who have used news or social media sentiments to improve their econometric models. Nonetheless, there have also been others approaching this from a different angle, comparing the forecasting performances of the models of financial econometrics with that of machine learning and deep learning approaches. This Special Issue aims to bring novel ideas from these fields together on the common meeting point of financial econometrics to offer new perspectives of such interdisciplinary works.

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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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