

## Special Issue

# Panel Data and Factor Models in Empirical Finance

### Message from the Guest Editors

Nowadays, panel data methods and factor models play an important role in empirical finance. This Special Issue deals with the analysis of multivariate financial data that is characterized by a large number of cross-section units and time periods. The availability of “big” financial data sets has spurred many new developments in empirical finance. This issue invites submissions in the broad area of panel data modelling, large dimensional data and factors models with empirical applications in financial econometrics... **Keywords:** Panel data models  
Factor models

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### Guest Editors

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### Deadline for manuscript submissions

closed (30 April 2019)



## Journal of Risk and Financial Management

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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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