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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Deadline for manuscript submissions

closed (30 April 2019)

Journal of Risk and Financial Management

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CiteScore 5.0

mdpi.com/si/13595

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Editor-in-Chief

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