# **Special Issue**

## Wavelet Applications in Finance

### Message from the Guest Editor

Although wavelet methods have been heavily used in other disciplines such as acoustics, astronomy, engineering, medicine, forensics, and physics, applications in economics and finance are relatively new. Wavelet decomposition methods are robust to nonlinearity and structural breaks in the series under investigation and could be used to analyse market behaviour in situations of market distress. Additionally, a key feature of wavelets relates to their capacity to uncover latent processes that affect the structural behaviour of the series, such as cycle patterns, trends, and lead-lag interactions, which are characteristic features of financial time series. The aim of the Special Issue is to investigate the usefulness of wavelet methods in financial applications. Potential applications of wavelet analysis in finance are in density estimation, time scale decomposition, and forecasting, Empirical studies analysing the forecasting properties of models generated using wavelet decomposition would be particularly welcome. The study of financial contagion and risk management using wavelet methodology is also of interest.

### Guest Editor

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### Deadline for manuscript submissions

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