

Special Issue

Econometric Analysis of Networks

Message from the Guest Editor

Over the last couple of years, network analysis has rapidly become an important area of research in economics and finance. Network techniques aim at providing tools to analyze the degree of interconnectedness in high dimensional multivariate systems and its implications. Following the 2007-2009 financial crisis, a number of authors have started to apply these tools to study interconnections in the financial system. One of the main objectives of this strand of the literature is to identify highly interconnected financial institutions which might pose systemic threats to entire financial system. This has been also motivated by the current financial regulation environment which focuses on identifying SIFIs (Systemically Important Financial Institution). This special issue is intended to reflect the current theoretical and empirical research on network analysis in econometrics with a focus on financial applications.

Guest Editor

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