

Special Issue

Financial Econometrics

Message from the Guest Editor

This Special Issue is concerned with the econometric analysis of financial data, both methodological and applied. The prevalence of large financial data sets and real time updates have opened up new developments in the area of financial econometrics. This issue welcomes studies on aspects of volatility modelling, large dimension financial data, high-frequency trading and data analysis, forecasting of asset returns, financial bubbles and contagion, financial engineering, nonlinear financial time series analysis, long memory time series, and analysis of tail risks and extreme events. Papers for this issue may focus on the econometric study of new financial markets, new financial products and frontier development of econometric methods for financial data.

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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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