

Special Issue

Financial Time Series: Methods & Models

Message from the Guest Editors

In the last two decades, thanks to the progress in information technology, large (in the cross-section) and ultra-high-frequency financial datasets have become increasingly available to the academic community. The rich dependence structure of these data has stimulated the demand for more complex dynamic models along different research lines. On one side, the larger cross-sectional dimensions—which are easily accessible—pose challenges to the use of multivariate models, with the need of specifying appropriate estimation approaches and/or to impose data- and economically-driven parameter restrictions. On the other side, the data available at high frequency push for the development of data cleaning and data management tools as pre-requisites for time series analyses...

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