Special Issue

Innovative Financial Econometrics and Machine Learning

Message from the Guest Editor

The focus of this Special Issue "Innovative Financial Econometrics and Machine Learning" is the use of machine learning and econometric techniques in the field of data science by financial institutions. This includes explainable machine learning, fraud detection, forecasting, risk modelling, and data driven risk management. We are interested in theoretical and empirical articles on the application of novel techniques in financial econometrics, machine learning, natural language processing, deep learning, and outlier detection with applications to portfolio management, fraud detection, risk measurement and risk management.

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Message from the Editor-in-Chief

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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