

Special Issue

Narratives in Financial Markets

Message from the Guest Editor

This Special Issue will look at the expanding role of narratives in finance, a process chronicled in Robert Shiller's recent book entitled "Narrative Economics". How can these methods be integrated into our standard, largely numerical/statistical, methods to form a coherent valuation framework? How do standard measures of market sentiment, such as Baker–Wurgler indices, relate to those obtained from textual analysis of tweets or conference calls? Do the natural language processing methods embedded in R/Python programming techniques capture the meaning and significance of narratives in financial markets that well? What other methods are viable, reasonable, and possibly fruitful to use in the study of narratives in finance?

Guest Editor

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Deadline for manuscript submissions

closed (1 September 2021)



Journal of Risk and Financial Management

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