

Special Issue

Financial Econometrics and Machine Learning

Message from the Guest Editors

The primary objective of this Special Issue is to showcase the latest developments in the field of financial econometrics and machine learning and provide a platform for researchers to share their insights, methodologies, and findings. We invite contributions that bridge the gap between econometric theory and machine learning applications, shedding light on the challenges, opportunities, and implications of this integration. This Special Issue covers a wide range of pertinent topics that are suitable for exploration. These topics encompass, but are not limited to, Asset pricing models incorporating machine learning techniques, Portfolio optimization and asset allocation using advanced data analytics, Volatility modeling and forecasting with machine learning algorithms, High-frequency trading and market microstructure analysis, risk management and credit scoring models utilizing machine learning, Financial forecasting and macroeconomic modeling with machine learning, The interpretability and explainability of machine learning models in finance, model validation, and the robustness of machine learning applications in financial econometrics

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About the Journal

Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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