



Modern Statistical and Machine Learning Techniques for Financial Data

Guest Editor:

Prof. Dr. Lei (Larry) Hua

Department of Statistics and
Actuarial Science, Northern
Illinois University, DeKalb, IL
60115, USA

Deadline for manuscript
submissions:

30 November 2024

Message from the Guest Editor

Dear Colleagues,

Modern statistical and machine learning methods have provided powerful tools with which to tackle large amounts of financial data, either for financial risk management or for investment and trading strategies.

The Special Issue aims to collect research work on innovative applications of modern statistical and machine learning methods related to financial data, including, but not limited to, the following topics:

1. Explanatory/interpretable machine learning methods for financial data.
2. Tail risks, tail dependence, and extreme value modeling for financial data.
3. Systemic risk, liquidity risk, anomaly detection, and financial stability.
4. Behavioral finance, sentiment analysis, and news as well as social network analysis.
5. Market microstructure analysis and high-frequency trading strategies.

Prof. Dr. Lei (Larry) Hua

Guest Editor





risks



an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School, City University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

Message from the Editor-in-Chief

Risks is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

The scientific community and the general public have unlimited free access to the content as soon as it is published.

Author Benefits

Open Access: free for readers, with **article processing charges (APC)** paid by authors or their institutions.

High visibility: indexed within **Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc,** and **other databases.**

Journal Rank: JCR - Q2 (*Business, Finance*) / CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))

Contact Us

Risks Editorial Office
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/risks
risks@mdpi.com
[X@Risks_MDPI](https://twitter.com/Risks_MDPI)