Special Issue

Modern Statistical and Machine Learning Techniques for Financial Data

Message from the Guest Editor

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:

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

Guest Editor

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Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific and the general public have unlimited free access to the content as soon as it is published.

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