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Financial Statistics and Empirical Analysis

Guest Editor:

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Message from the Guest Editor

Dear Colleagues,

There have been many exciting developments in research on financial data analysis in recent years. Advancements have been made in both methodological contributions and empirical applications. New statistical methods have been proposed to analyse new types of data that have been made available, as well as to answer new questions that have arisen. This Special Issue intends to present to our readers such important contributions to financial statistics. We welcome papers on analytical issues as well as empirical studies, which may include, but are not limited to, research on high-frequency financial data, high-dimensional financial data, latent factor modelling in finance, machine learning in finance, volatility modelling, financial risk management, forecasting financial data and big-data analytics in finance.

Prof. Dr. Yiu-Kuen Tse
Guest Editor

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Message from the Editor-in-Chief

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