



## Panel Data and Factor Models in Empirical Finance

Guest Editors:

**Prof. Dr. Jörg Breitung**

Center of Econometrics and  
Statistics, University of Cologne,  
50923 Cologne, Germany

**Prof. Dr. Robinson Kruse**

Institut für Ökonometrie und  
Statistik, University of Cologne,  
Cologne, Germany

Deadline for manuscript  
submissions:

**closed (30 April 2019)**

### Message from the Guest Editors

Nowadays, panel data methods and factor models play an important role in empirical finance. This Special Issue deals with the analysis of multivariate financial data that is characterized by a large number of cross-section units and time periods. The availability of “big” financial data sets has spurred many new developments in empirical finance. This issue invites submissions in the broad area of panel data modelling, large dimensional data and factors models with empirical applications in financial econometrics...

### Keywords:

Panel data models

Factor models

High-dimensional data analysis

### Indexing & Abstracting Services:

Indexed in the Emerging Sources Citation Index (ESCI - Web of Science), EconLit, RePEc, EconPapers, DOAJ, IDEAS and others databases.

### Advantages:

Open Access

Thorough peer review

Fast manuscript handling time (2017 Median APT: 57 days)

### JRFM Editorial Office

[jrfm@mdpi.com](mailto:jrfm@mdpi.com)

<http://www.mdpi.com/journal/jrfm>





an Open Access Journal by MDPI

## Editor-in-Chief

**Prof. Dr. Thanasis Stengos**

Department of Economics and  
Finance, University of Guelph,  
Guelph, ON N1G2W1, Canada

## Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

## Author Benefits

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

**High Visibility:** indexed within [Scopus](#), [EconBiz](#), [EconLit](#), [RePEc](#), and [other databases](#).

**Journal Rank:** CiteScore - Q2 (*Business, Management and Accounting (miscellaneous)*)

## Contact Us

---

*Journal of Risk and Financial  
Management* Editorial Office  
MDPI, St. Alban-Anlage 66  
4052 Basel, Switzerland

Tel: +41 61 683 77 34  
[www.mdpi.com](http://www.mdpi.com)

[mdpi.com/journal/jrfm](http://mdpi.com/journal/jrfm)  
[jrfm@mdpi.com](mailto:jrfm@mdpi.com)  
[X@JRFM\\_MDPI](#)