Special Issue

The Financial Econometrics of Asian Markets

Message from the Guest Editors

We invite papers that apply modern econometric techniques to characterize Asian financial markets and discuss the implications of those findings for policy makers and investors. We are interested in work from all finance-related areas of Asia, including currencies, fixed income securities, stocks, derivatives, commodities, and other instruments. Methodologies regarding market design, price discovery, information asymmetry, and risk management that are specifically for studying Asian markets are welcome. We particularly encourage papers focusing on the features of Asian markets that differentiate themselves from other global markets. These could be used, for example, in comparison studies, shedding light on whether these differences are statistically and empirically important. The issue is open to various subfields in econometrics and can include papers using low or high frequency financial assets; cross section, time series, and/or panels; as well as either classic or Bayesian econometric methodologies, possibly in conjunction with machine learning techniques. Mardi Dungey Richard Gerlach Jin-Huei Yeh

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Message from the Editor-in-Chief

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