



## Advanced Studies in Empirical Asset Pricing

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submissions:

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### Message from the Guest Editors

We are pleased to announce a call for papers for a Special Issue on "Advanced Studies in Empirical Asset Pricing". This Special Issue aims to provide a platform for researchers and scholars to showcase their cutting-edge research, methodologies, and empirical findings in the field of asset pricing. We invite authors to contribute original research articles that focus on, but are not limited to, the performance and validity of asset pricing models, the identification and examination of risk factors that drive asset prices, the investigation of anomalies and market (in)efficiencies, the impact of market microstructure and trading mechanisms on asset prices and liquidity provision, portfolio management, investor trading behavior and its impact on asset pricing dynamics, and novel empirical methodologies.





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## Message from the Editor-in-Chief

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