



Empirical Finance Research

Guest Editor:

Prof. Dr. Shigeyuki Hamori

1. Graduate School of
Economics, Kobe University,
Rokkodai, Nada-Ku, Kobe 657-
8504, Japan

2. Faculty of Political Science and
Economics, Yamato University,
Katayama-cho, Suita 564-0082,
Japan

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Message from the Guest Editor

There is no denying the role of empirical research in finance and the remarkable progress of empirical techniques in this research field. This Topical Collection focuses on the broad topic of “Empirical Finance.” It includes novel empirical research associated with financial data. Some examples include the application of novel empirical techniques, such as machine learning, data mining, algorithm trading, multivariate GARCH models, wavelet transform, copula, time-varying VAR, and high-frequency trading to financial data. The Topical Collection includes contributions on empirical finance, such as asset pricing models, volatility modeling, market efficiency, market microstructure, portfolio theory and asset allocation, return predictability, liquidity risk premium, systemic risk, financial crisis, contagion, cryptocurrencies, and financialization of commodity markets.





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Prof. Dr. Thanasis Stengos

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

Message from the Editor-in-Chief

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*Journal of Risk and Financial
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MDPI, Grosspeteranlage 5
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