



Econometrics of Financial Models and Market Microstructure

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Message from the Guest Editors

Dear Colleagues,

The advancement and adoption of innovations such as blockchain technology and the expansion of cryptocurrency markets have served to make these markets more mainstream and to promote their greater adoption by investment managers and financial institutions. Market microstructure research has also been supported by the explosion of information channels, such as online bulletin boards, social media, etc., which have fostered greater application of data mining exercise, machine learning techniques, and sentiment analysis. This Special Issue will welcome papers on one or more of these topics.

Prof. Dr. David Allen

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