Empirical Finance

Guest Editor:

Prof. Dr. Shigeyuki Hamori
1. Professor Emeritus, Graduate School of Economics, Kobe University, Rokkodai, Nada-Ku, Kobe 657-8504, Japan
2. Professor, Faculty of Political Science and Economics, Yamato University, Katayama-cho, Suita 564-0082, Japan

Deadline for manuscript submissions:
closed (31 December 2018)

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 Special Issue focuses on the broad topic of "Empirical Finance" and includes novel empirical research associated with financial data. Articles on application of novel empirical techniques such as copula analysis, wavelet transform, machine learning, and analysis of tick data are welcome.

The Special Issue could include contributions on empirical finance, such as market efficiency, market microstructure, event study, portfolio theory and asset allocation, asset pricing models, stock return predictability, and volatility modeling.

Keywords

- Copula
- Wavelet transform
- Machine learning
- Tick data
- Market efficiency
- Market microstructure
- Event study
- Portfolio theory and asset allocation
- Asset pricing models
- Stock return reducibility
- Volatility modeling

mdpi.com/si/12928

Special Issue

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 - Q1 (Business, Management and Accounting (miscellaneous))

Contact Us