



Fixed Income Market

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Message from the Guest Editor

Dear Colleagues,

The fixed-income market has developed quickly in the last few decades. Many fixed-income securities were innovated and have had a significant impact on society. For example, credit default swap (CDS) has attracted considerable attention during the Global Finance Crisis (GFC) period between 2007 and 2009. A lot of new questions arise due to the recent development in machine learning, big data, and other areas. This Special Issue will bring to bear the research that addresses emerging questions in the fixed-income market. Topics include but are not limited to:

- (1) Machine learning and big data analysis of fixed income markets;
- (2) The impact of fixed income market innovation on firm behaviour;
- (3) High-frequency trading or market microstructure of fixed income market;
- (4) Behaviour finance of fixed income market;
- (5) New modelling of fixed income securities.





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Message from the Editor-in-Chief

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