



## Narratives in Financial Markets

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### Message from the Guest Editor

Dear Colleagues,

This Special Issue will look at the expanding role of narratives in finance, a process chronicled in Robert Shiller's recent book entitled "Narrative Economics". How can these methods be integrated into our standard, largely numerical/statistical, methods to form a coherent valuation framework? How do standard measures of market sentiment, such as Baker–Wurgler indices, relate to those obtained from textual analysis of tweets or conference calls? Do the natural language processing methods embedded in R/Python programming techniques capture the meaning and significance of narratives in financial markets that well? What other methods are viable, reasonable, and possibly fruitful to use in the study of narratives in finance?





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## Message from the Editor-in-Chief

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