



Modeling Multivariate Financial Time Series and Computing

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Message from the Guest Editors

Accurate prediction of time-varying covariances is an important problem in multivariate financial data modelling. The use of highly correlated and high-dimensional time series data introduces many complications and challenges. Methods and theories to solve these problems constitute the content of time series analysis in many respects.

The development of data cleaning and management tools as prerequisites for time series analyses, the definition of appropriate estimation approaches, and the imposition of data-driven and economics-driven parameter restrictions are leading to the development of more flexible approaches for capturing, reproducing, and synthesizing the main dynamics of the series.

The Special Issue “**Modeling Multivariate Financial Time Series and Computing**” aims to promote articles presenting theoretical developments and/or applied analyses in the context of multivariate financial time series. Articles on the estimation and prediction of the conditional covariance matrix of financial assets using existing methods or new econometric approaches are strongly encouraged.





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Message from the Editor-in-Chief

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