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Modern Statistical and Machine Learning Techniques for Financial Data

Guest Editor:

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Deadline for manuscript submissions:
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Message from the Guest Editor

Dear Colleagues,

Modern statistical and machine learning methods have provided powerful tools with which to tackle large amounts of financial data, either for financial risk management or for investment and trading strategies.

The Special Issue aims to collect research work on innovative applications of modern statistical and machine learning methods related to financial data, including, but not limited to, the following topics:

1. Explanatory/interpretable machine learning methods for financial data.
2. Tail risks, tail dependence, and extreme value modeling for financial data.
3. Systemic risk, liquidity risk, anomaly detection, and financial stability.
4. Behavioral finance, sentiment analysis, and news as well as social network analysis.
5. Market microstructure analysis and high-frequency trading strategies.

Prof. Dr. Lei (Larry) Hua
Guest Editor

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Message from the Editor-in-Chief

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