# Supplementary Material

**Machine Learning in Accounting and Finance Research: A Literature Review**

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## Corpus Tables

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| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Cluster | Options, limit order trading | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | N/A | Global | Global | North America | Asia | Europe | Global | Global |
| Pub.Year | 2023 | 2019 | 2018 | 2022 | 2022 | 2021 | 2020 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | MATHEMATICAL FINANCE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING | QUANTITATIVE FINANCE | FINANCE RESEARCH LETTERS | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | JOURNAL OF INTERNATIONAL MONEY AND FINANCE |
| Article Title | Pathwise CVA regressions with oversimulated defaults | Topological applications of multilayer perceptrons and support vector machines in financial decision support systems | The extent of virgin olive-oil prices' distribution revealing the behavior of market speculators | What is the value of the cross-sectional approach to deep reinforcement learning? | Using machine learning Meta-Classifiers to detect financial frauds | Does soft information determine credit risk? Text-based evidence from European banks | A complete empirical ensemble mode decomposition and support vector machine-based approach to predict Bitcoin prices | Monetary policy spillovers under intermediate exchange rate regimes |
| Authors | Abbas-Turki, LA; Crepey, S; Saadeddine, B | Abedin, MZ; Guotai, C; Fahmida-E-Moula;  Azad, ASMS; Khan, MSU | Abid, F; Kaffel, B | Aboussalah, AM; Xu, ZY; Lee, CG | Achakzai, MAK; Juan, P | Acheampong, A;  Elshandidy, T | Aggarwal, D;  Chandrasekaran, S; Annamalai, B | Ahmed, R |

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| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Cluster | Bankruptcy prediction, credit risk | Risk management | Markets and time-series forecasts | Risk management | Markets and time-series forecasts | Textual analysis | Textual analysis | Bankruptcy prediction, credit risk |
| Data Origin | Global | Asia | Asia | Global | Global | North America | Europe | North America |
| Pub.Year | 2022 | 2022 | 2021 | 2021 | 2019 | 2022 | 2023 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | FINANCE RESEARCH LETTERS | PACIFIC-BASIN FINANCE JOURNAL | JOURNAL OF EMPIRICAL FINANCE | EMERGING MARKETS FINANCE AND TRADE | JOURNAL OF FINANCIAL ECONOMICS | EUROPEAN FINANCIAL MANAGEMENT | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY |
| Article Title | Artificial intelligence and machine learning in finance: A bibliometric review | The anatomy of the disposition effect: Which factors are most important? | What factors are associated with stock price jumps in high frequency? | Drivers of economic and financial integration: A machine learning approach | Comparison of Business Environments in Oil-Rich MENA Countries: A Clustering Analysis of Economic Diversification and Performance | Price revelation from insider trading: Evidence from hacked earnings news | Forecasting high-frequency excess stock returns via data analytics and machine learning | Corporate failure prediction: An evaluation of deep learning vs discrete hazard models |
| Authors | Ahmed, S; Alshater, MM;  El Ammari, A; Hammami, H | Ahn, Y | Ahn, Y; Tsai, SCA | Akbari, A; Ng, L; Solnik, B | Aker, SL; Aghaei, I | Akey, P; Gregoire, V; Martineau, C | Akyildirim, E; Nguyen, DK; Sensoy, A; Sikic, M | Alam, N; Gao, JB; Jones, S |
| Cluster | Bankruptcy prediction, credit risk | Options, limit order trading | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Textual analysis | Markets and time-series forecasts |
| Data Origin | Asia | Global | Europe | North America | Asia | Europe | Global | Global |
| Pub.Year | 2018 | 2021 | 2018 | 1999 | 2022 | 2022 | 2017 | 2018 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Accounting | Finance |
| Journal | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL STABILITY | JOURNAL OF FINANCIAL ECONOMICS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | JOURNAL OF INTERNATIONAL MONEY AND FINANCE |
| Article Title | The applicability of credit scoring models in emerging economies: an evidence from Jordan | XVA analysis from the balance sheet | Identifying excessive credit growth and leverage | Using genetic algorithms to find technical trading rules | Using machine learning to analyze the impact of coronavirus pandemic news on the stock markets in GCC countries | Can machine learning models save capital for banks? Evidence from a Spanish credit portfolio | Data mining applications in accounting: A review of the literature and organizing framework | Fundamentals and exchange rate forecastability with simple machine learning methods |
| Authors | Ala'raj, M; Abbod, M; Radi, M | Albanese, C; Crepey, S; Hoskinson, R; Saadeddine, B | Alessi, L; Detken, C | Allen, F; Karjalainen, R | Al-Maadid, A; Alhazbi, S;  Al-Thelaya, K | Alonso-Robisco, A; Carbo, JM | Amani, FA; Fadlalla, AM | Amat, C; Michalski, T;  Stoltz, G |
| Cluster | Textual analysis | Textual analysis | Risk management | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Risk management | Textual analysis |
| Data Origin | Europe | Europe | North America | Global | North America | Global | Global | North America |
| Pub.Year | 2022 | 2021 | 2021 | 2022 | 2019 | 2021 | 2019 | 2022 |
| Discipline | Finance | Accounting | Finance | Accounting | Finance | Finance | Finance | Finance |
| Journal | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | JOURNAL OF CORPORATE FINANCE | JOURNAL OF ACCOUNTING RESEARCH | MANAGERIAL FINANCE | FINANCE RESEARCH LETTERS | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT | JOURNAL OF MONEY CREDIT AND BANKING |
| Article Title | Corporate social responsibility disclosure on Twitter: Signalling or greenwashing? Evidence from the UK | CSR disclosure on Twitter: Evidence from the UK | Can machines learn capital structure dynamics?\* | Coins for Bombs: The Predictive Ability of On-Chain Transfers for Terrorist Attacks | Confining value from neural networks A sectoral study prediction of takeover targets in the US technology sector | A reality check on trading rule performance in the cryptocurrency market: Machine learning vs. technical analysis | Data envelopment analysis and data mining to efficiency estimation and evaluation | How Much Information Do Monetary Policy Committees Disclose? Evidence from the FOMC's Minutes and Transcripts |
| Authors | Amin, MH; Ali, H; Mohamed, EKA | Amin, MH; Mohamed, EKA; Elragal, A | Amini, S; Elmore, R; Oztekin, OO; Strauss, J | Amiram, D; Jorgensen, BN; Rabetti, D | Anagnostopoulos, I; Rizeq, A | Anghel, DG | Anouze, ALM; Bou-Hamad, I | Apel, M; Grimaldi, MB; Hull, I |
| Cluster | Risk management | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Textual analysis | Textual analysis | Options, limit order trading | Textual analysis | Asset pricing |
| Data Origin | Europe | Global | Global | North America | North America | Global | North America | North America |
| Pub.Year | 2019 | 2021 | 2020 | 2022 | 2022 | 2021 | 2021 | 2023 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | JOURNAL OF BANKING & FINANCE | JOURNAL OF MULTINATIONAL FINANCIAL MANAGEMENT | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF FINANCIAL ECONOMETRICS | INSURANCE MATHEMATICS & ECONOMICS | JOURNAL OF EMPIRICAL FINANCE | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING |
| Article Title | Sovereign risk zones in Europe during and after the debt crisis | The dynamics of non-performing loans during banking crises: A new database with post-COVID-19 implications | Development and testing of an augmented distress prediction model: A comparative study on a developed and an emerging market | Insurance fraud detection: Evidence from artificial intelligence and machine learning | How Does Post-Earnings Announcement Sentiment Affect Firms' Dynamics? New Evidence from Causal Machine Learning | SynthETIC: An individual insurance claim simulator with feature control | Predicting corporate policies using downside risk: A machine learning approach | Enhancing stock market anomalies with machine learning |
| Authors | Arakelian, V; Dellaportas, P; Savona, R; Vezzoli, M | Ari, A; Chen, SP; Ratnovski, L | Ashraf, S; Felix, EGS; Serrasqueiro, Z | Aslam, F; Hunjra, AI; Ftiti, Z;  Louhichi, W; Shams, T | Audrino, F; Chassot, J; Huang, C;  Knaus, M; Lechner, M; Ortega, JP | Avanzi, B; Taylor, G; Wang, M;  Wong, B | Avramov, D; Li, MW; Wang, H | Azevedo, V; Hoegner, C |

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| Cluster | Textual analysis | Textual analysis | Markets and time-series forecasts | Risk management | Markets and time-series forecasts | Risk management | Textual analysis | Risk management |
| Data Origin | North America | Global | Global | Global | North America | Europe | North America | Europe |
| Pub.Year | 2021 | 2022 | 2022 | 2022 | 2020 | 2022 | 2020 | 2023 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Accounting | Finance |
| Journal | REVIEW OF ASSET PRICING STUDIES | EUROPEAN FINANCIAL MANAGEMENT | FINANCE RESEARCH LETTERS | JOURNAL OF INTERNATIONAL MONEY AND FINANCE | FINANCE RESEARCH LETTERS | JOURNAL OF FINANCIAL ECONOMETRICS | JOURNAL OF ACCOUNTING RESEARCH | JOURNAL OF FINANCIAL ECONOMETRICS |
| Article Title | Is Positive Sentiment in Corporate Annual Reports Informative? Evidence from Deep Learning | Machine learning in finance: A topic modeling approach | Explainable artificial intelligence for crypto asset allocation | Debt is not free | COVID-19 and stock market volatility: An industry level analysis | Anatomy of a Sovereign Debt Crisis: Machine Learning, Real-Time Macro Fundamentals, and CDS Spreads\* | Detecting Accounting Fraud in Publicly Traded US Firms Using a Machine Learning Approach | Forecasting Loan Default in Europe with Machine Learning\* |
| Authors | Azimi, M; Agrawal, A | Aziz, S; Dowling, M; Hammami, H; Piepenbrink, A | Babaei, G; Giudici, P; Raffinetti, E | Badia, MM; Medas, P; Gupta, P;  Xiang, Y | Baek, S; Mohanty, SK; Glambosky, M | Balduzzi, P; Savona, R; Alessi, L | Bao, Y; Ke, B; Li, B; Yu, YJ; Zhang, J | Barbaglia, L; Manzan, S; Tosetti, E |
| Cluster | Options, limit order trading | Markets and time-series forecasts | Options, limit order trading | Options, limit order trading | Options, limit order trading | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk |
| Data Origin | Global | Global | North America | North America | Global | Asia | North America | Europe |
| Pub.Year | 2022 | 2014 | 2021 | 2021 | 2022 | 2022 | 2008 | 2023 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE | JOURNAL OF ENERGY MARKETS | SIAM JOURNAL ON FINANCIAL MATHEMATICS | SIAM JOURNAL ON FINANCIAL MATHEMATICS | ASIA-PACIFIC FINANCIAL MARKETS | EUROPEAN JOURNAL OF FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE |
| Article Title | Dynamic Black Litterman portfolios with views derived via CNN-BiLSTM predictions | Clustering financial time series with variance ratio statistics | Neural network middle-term probabilistic forecasting of daily power consumption | Randomized Optimal Stopping Algorithms and Their Convergence Analysis | Pricing Options under Rough Volatility with Backward SPDEs | COVID-19 Vaccination Effect on Stock Market and Death Rate in India | Non-linear dynamics in financial asset returns: the predictive power of the CBOE volatility index | Bankruptcy prediction using fuzzy convolutional neural networks |
| Authors | Barua, R; Sharma, AK | Bastos, JA; Caiado, J | Baviera, R; Azzone, M | Bayer, C; Belomestny, D; Hager, P; Pigato, P; Schoenmakers, J | Bayer, C; Qiu, JN; Yao, Y | Behera, J; Pasayat, AK; Behera, H | Bekiros, SD; Georgoutsos, DA | Ben Jabeur, S; Serret, V |
| Cluster | Markets and time-series forecasts | Textual analysis | Risk management | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts | Options, limit order trading | Textual analysis |
| Data Origin | Global | Global | N/A | South America | Global | Global | North America | Global |
| Pub.Year | 2021 | 2022 | 2017 | 2020 | 2023 | 2015 | 2010 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Accounting | Finance | Finance | Finance |
| Journal | JOURNAL OF RISK | JOURNAL OF FINANCIAL REGULATION AND COMPLIANCE | JOURNAL OF RISK MODEL VALIDATION | FINANCE RESEARCH LETTERS | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | INSURANCE MATHEMATICS & ECONOMICS | REVIEW OF FINANCIAL STUDIES | JOURNAL OF BANKING & FINANCE |
| Article Title | A general framework for the identification and categorization of risks: an application to the context of financial markets | Automobile insurance fraud detection in the age of big data - a systematic and comprehensive literature review | Governance and organizational requirements for effective model risk management | Profitability and money propagation in communities of bank clients: A visual analytics approach | Feasibility analysis of machine learning for performance-related attributional statements | A hierarchical copula-based world-wide valuation of sovereign risk | On Correlation and Default Clustering in Credit Markets | Citations and the readers' information-extracting costs of finance articles |
| Authors | Bender, M; Panz, S | Benedek, B; Ciumas, C; Nagy, BZ | Bennett, DE | Berggrun, L; Salamanca, J; Diaz, J; Ospina, JD | Berkin, A; Aerts, W; Van Caneghem, T | Bernardi, E; Falangi, F; Romagnoli, S | Berndt, A; Ritchken, P; Sun, ZQ | Berninger, M; Kiesel, F; Schiereck, D; Gaar, E |
| Cluster | Risk management | Textual analysis | Textual analysis | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | Europe | Global | North America | Europe | Europe | North America | Global | Asia |
| Pub.Year | 2023 | 2020 | 2021 | 2022 | 2019 | 2022 | 2022 | 2022 |
| Discipline | Finance | Accounting | Accounting | Finance | Finance | Accounting | Finance | Finance |
| Journal | INTERNATIONAL TAX AND PUBLIC FINANCE | REVIEW OF ACCOUNTING STUDIES | REVIEW OF ACCOUNTING STUDIES | JOURNAL OF SUSTAINABLE FINANCE & INVESTMENT | JOURNAL OF FINANCIAL STABILITY | AUSTRALASIAN ACCOUNTING BUSINESS AND FINANCE JOURNAL | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS |
| Article Title | The fiscal response to revenue shocks | Machine learning improves accounting: discussion, implementation and research opportunities | Using machine learning to detect misstatements | Green finance: the neglected consumer demand | Does machine learning help us predict banking crises? | Tesla Inc. Stock Prediction using Sentiment Analysis | (A)Synchronous Housing Markets of Global Cities | Unidirectional and bidirectional LSTM models for edge weight predictions in dynamic cross-market equity networks |
| Authors | Berset, S; Huber, M; Schelker, M | Bertomeu, J | Bertomeu, J; Cheynel, E; Floyd, E;  Pan, WQ | Bethlendi, A; Nagy, L; Pora, A | Beutel, J; List, S; von Schweinitz, G | Bhadamkar, A; Bhattacharya, S | Bhatt, V; Kishor, NK | Bhattacharjee, B; Kumar, R; Senthilkumar, A |
| Cluster | Options, limit order trading | Asset pricing | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Options, limit order trading | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | Global | North America | Global | Global | North America | Global | Global | North America |
| Pub.Year | 2023 | 2021 | 2023 | 2023 | 2022 | 2023 | 2021 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Accounting | Finance | Finance |
| Journal | MATHEMATICAL FINANCE | REVIEW OF FINANCIAL STUDIES | FINANCE RESEARCH LETTERS | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | ASTIN BULLETIN-THE JOURNAL OF THE INTERNATIONAL ACTUARIAL ASSOCIATION | CONTEMPORARY ACCOUNTING RESEARCH | FINANCE RESEARCH LETTERS | EUROPEAN JOURNAL OF FINANCE |
| Article Title | Neural network approximation for superhedging prices | Bond Risk Premiums with Machine Learning | Do macroeconomic variables drive exchange rates independently? | Measuring financial soundness around the world: A machine learning approach | GEOGRAPHIC RATEMAKING WITH SPATIAL EMBEDDINGS | Textual Analysis in Accounting: What's Next? | A note on investor happiness and the predictability of realized volatility of gold | Reactive global minimum variance portfolios with k-BAHC covariance cleaning |
| Authors | Biagini, F; Gonon, L; Reitsam, T | Bianchi, D; Buchner, M; Tamoni, A | Biswas, R; Li, X; Piccotti, LR | Bitetto, A; Cerchiello, P; Mertzanis, C | Blier-Wong, C; Cossette, H; Lamontagne, L; Marceau, E | Bochkay, K; Brown, SV; Leone, AJ; Tucker, JW | Bonato, M; Gkillas, K; Gupta, R; Pierdzioch, C | Bongiorno, C; Challet, D |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Options, limit order trading | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | Global | North America | Europe | Global | N/A | Global | North America | North America |
| Pub.Year | 2015 | 2022 | 2004 | 2019 | 2022 | 2023 | 2022 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | REVIEW OF FINANCIAL STUDIES | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | FINANCE AND STOCHASTICS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | EUROPEAN JOURNAL OF FINANCE | FINANCIAL MARKETS AND PORTFOLIO MANAGEMENT |
| Article Title | Performance-weighted ensembles of random forests for predicting price impact | Decision Weights for Experimental Asset Prices Based on Visual Salience | Network topology of the interbank market | Far from the madding crowd: collective wisdom in prediction markets | Machine learning with kernels for portfolio valuation and risk management | Nonlinearity in forecasting energy commodity prices: Evidence from a focused time-delayed neural network | State-dependent asset allocation using neural networks | State-dependent stock selection in index tracking: a machine learning approach |
| Authors | Booth, A; Gerding, E; Mcgroarty, F | Bose, D; Cordes, H; Nolte, S; Schneider, JC; Camerer, CF | Boss, M; Elsinger, H; Summer, M; Thurner, S | Bottazzi, G; Giachini, D | Boudabsa, L; Filipovic, D | Bouteska, A; Hajek, P; Fisher, B; Abedin, MZ | Bradrania, R; Neghab, DP | Bradrania, R; Neghab, DP; Shafizadeh, M |
| Cluster | Textual analysis | Textual analysis | Textual analysis | Risk management | Markets and time-series forecasts | Markets and time-series forecasts | Options, limit order trading | Options, limit order trading |
| Data Origin | Global | North America | North America | North America | North America | North America | Europe | North America |
| Pub.Year | 2016 | 2020 | 2016 | 2022 | 2020 | 2020 | 2022 | 2019 |
| Discipline | Finance | Accounting | Accounting | Finance | Finance | Finance | Finance | Finance |
| Journal | REVIEW OF FINANCIAL STUDIES | JOURNAL OF ACCOUNTING RESEARCH | JOURNAL OF ACCOUNTING RESEARCH | REVIEW OF FINANCIAL STUDIES | JOURNAL OF FINANCIAL AND QUANTITATIVE ANALYSIS | JOURNAL OF FINANCIAL ECONOMETRICS | REVIEW OF DERIVATIVES RESEARCH | QUANTITATIVE FINANCE |
| Article Title | The Dynamics of Crises and the Equity Premium | What Are You Saying? Using topic to Detect Financial Misreporting | Auditor-Client Compatibility and Audit Firm Selection | The Party Structure of Mutual Funds | Venture Capital Communities | Realized Volatility Forecasting with Neural Networks | Deep calibration of financial models: turning theory into practice | Deep hedging |
| Authors | Branger, N; Kraft, H; Meinerding, C | Brown, NC; Crowley, RM; Elliott, WB | Brown, SV; Knechel, WR | Bubb, R; Catan, EM | Bubna, A; Das, SR; Prabhala, N | Bucci, A | Buchel, P; Kratochwil, M; Nagl, M; Rosch, D | Buehler, H; Gonon, L; Teichmann, J; Wood, B |
| Cluster | Markets and time-series forecasts | Textual analysis | Risk management | Options, limit order trading | Other | Textual analysis | Risk management | Textual analysis |
| Data Origin | Global | North America | North America | Global | Europe | Global | North America | Global |
| Pub.Year | 2021 | 2023 | 2016 | 2021 | 2020 | 2019 | 2022 | 2019 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Accounting | Finance | Finance |
| Journal | FINANCE RESEARCH LETTERS | REVIEW OF FINANCIAL STUDIES | JOURNAL OF BANKING & FINANCE | JOURNAL OF COMMODITY MARKETS | JOURNAL OF CORPORATE FINANCE | ABACUS-A JOURNAL OF ACCOUNTING FINANCE AND BUSINESS STUDIES | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | JOURNAL OF FINANCIAL ECONOMICS |
| Article Title | Beyond risk parity - A machine learning-based hierarchical risk parity approach on cryptocurrencies | Credit Building or Credit Crumbling? A Credit Builder Loan's Effects on Consumer Behavior and Market Efficiency in the United States | Risk and risk management in the credit card industry | Robust estimation of conditional risk measures using machine learning algorithm for commodity futures prices in the presence of outliers | Asset mispricing in peer-to-peer loan secondary markets | Machine Learning and Expert Judgement: Analyzing Emerging Topics in Accounting and Finance Research in the Asia-Pacific | A Machine Learning Approach to Price Indices: Applications in Commercial Real Estate | How news and its context drive risk and returns around the world |
| Authors | Burggraf, T | Burke, J; Jamison, J; Karlan, D; Mihaly, K; Zinman, J | Butaru, F; Chen, QP; Clark, B; Das, S; Lo, AW; Siddique, A | Byers, JW; Popova, I; Simkins, BJ | Caglayan, M; Pham, T; Talavera, O; Xiong, X | Cai, CW; Linnenluecke, MK; Marrone, M;  Singh, AK | Calainho, FD; van de Minne, AM; Francke, MK | Calomiris, CW; Mamaysky, H |
| Cluster | Bankruptcy prediction, credit risk | Textual analysis | Options, limit order trading | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | N/A | Textual analysis |
| Data Origin | North America | Asia | North America | Europe | Global | Global | North America | Global |
| Pub.Year | 2022 | 2022 | 2021 | 2022 | 2022 | 2022 | 2004 | 2020 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT | QUANTITATIVE FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF INTERNATIONAL MONEY AND FINANCE | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | JOURNAL OF FINANCIAL REPORTING AND ACCOUNTING |
| Article Title | A two-stage Bayesian network model for corporate bankruptcy prediction | Indonesian Islamic moral incentives in credit card debt repayment: A feature selection using various data mining | Equal risk pricing of derivatives with deep hedging | No more black boxes! Explaining the predictions of a machine learning XGBoost classifier algorithm in business failure\* | Synthetic data generation with deep generative models to enhance predictive tasks in trading strategies | A machine learning approach to rank the determinants of banking crises over time and across countries | Modeling spatial and temporal house price patterns: A comparison of four models | A review on textual analysis of corporate disclosure according to the evolution of different automated methods |
| Authors | Cao, Y; Liu, XQ; Zhai, J; Hua, S | Caraka, RE; Hudaefi, FA; Ugiana, P; Toharudin, T; Tyasti, AE; Goldameir, NE; Chen, RC | Carbonneau, A; Godin, F | Carmona, P; Dwekat, A; Mardawi, Z | Carvajal-Patino, D; Ramos-Pollan, R | Casabianca, EJ; Catalano, M; Forni, L; Giarda, E; Passeri, S | Case, B; Clapp, J; Dubin, R; Rodriguez, M | Chakraborty, B; Bhattacharjee, T |
| Cluster | Bankruptcy prediction, credit risk | Risk management | Options, limit order trading | Textual analysis | Textual analysis | Textual analysis | Bankruptcy prediction, credit risk | Markets and time-series forecasts |
| Data Origin | Global | North America | North America | Europe | Global | North America | Asia | Asia |
| Pub.Year | 2022 | 2020 | 2021 | 2006 | 2014 | 2019 | 2014 | 2019 |
| Discipline | Finance | Finance | Finance | Accounting | Finance | Finance | Finance | Finance |
| Journal | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | JOURNAL OF FINANCIAL MARKET INFRASTRUCTURES | SIAM JOURNAL ON FINANCIAL MATHEMATICS | EUROPEAN ACCOUNTING REVIEW | QUANTITATIVE FINANCE | REVIEW OF FINANCIAL STUDIES | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE |
| Article Title | Regulatory technology (Reg-Tech) in financial stability supervision: Taxonomy, key methods, applications and future directions | Using payments data to nowcast macroeconomic variables during the onset of Covid-19 | Short Communication: Beyond Surrogate Modeling: Learning the Local Volatility via Shape Constraints | Disclosure and determinants studies: An extension using the divisive clustering method (DIV) | Grey Relational Analysis and Neural Network Forecasting of REIT returns | How Valuable Is FinTech Innovation? | Using a hybrid evolution approach to forecast financial failures for Taiwan-listed companies | Exploring the attention mechanism in LSTM-based Hong Kong stock price movement prediction |
| Authors | Chao, X; Ran, Q; Chen, J; Li, T; Qian, Q; Ergu, D | Chapman, JTE; Desai, A | Chataigner, M; Cousin, A; Crepey, S; Dixon, M; Gueye, D | Chavent, M; Ding, Y; Fu, LH; Stolowy, H;  Wang, HW | Chen, JH; Chang, TT; Ho, CR; Diaz, JF | Chen, MA; Wu, QX; Yang, BZ | Chen, MY | Chen, S; Ge, L |
| Cluster | Bankruptcy prediction, credit risk | Options, limit order trading | Risk management | Textual analysis | Asset pricing | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Risk management |
| Data Origin | Europe | Global | North America | Asia | Asia | North America | Asia | North America |
| Pub.Year | 2011 | 2021 | 2022 | 2017 | 2022 | 2018 | 2015 | 2018 |
| Discipline | Finance | Finance | Accounting | Accounting | Finance | Accounting | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | SIAM JOURNAL ON FINANCIAL MATHEMATICS | JOURNAL OF ACCOUNTING RESEARCH | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF BUSINESS FINANCE & ACCOUNTING | QUANTITATIVE FINANCE | JOURNAL OF BANKING & FINANCE |
| Article Title | Modeling default risk with support vector machines | A Machine Learning Approach to Adaptive Robust Utility Maximization and Hedging | Predicting Future Earnings Changes Using Machine Learning and Detailed Financial Data | Enhancement of fraud detection for narratives in annual reports | G12 Keywords: China's A-share Smart money Trading aggressiveness Fuzzy c-means clustering | Abnormal trading behavior of specific types of shareholders before US firm bankruptcy and its implications for firm bankruptcy prediction | A quarterly time-series classifier based on a reduced-dimension generated rules method for identifying financial distress | A reinforced urn process modeling of recovery rates and recovery times |
| Authors | Chen, SY; Hardle, WK; Moro, RA | Chen, T; Ludkovski, M | Chen, X; Cho, YH; Dou, YW; Lev, B | Chen, YJ; Wu, CH; Chen, YM; Li, HY; Chen, HK | Chen, ZH; Liu, ZY; Teka, HE; Zhang, YF | Cheng, C; Jones, S; Moser, WJ | Cheng, CH; Wang, SH | Cheng, D; Cirillo, P |
| Cluster | Asset pricing | Options, limit order trading | Asset pricing | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts | Risk management | Textual analysis |
| Data Origin | North America | Global | Global | Europe | Global | Global | North America | Asia |
| Pub.Year | 2021 | 2020 | 2022 | 2017 | 2023 | 2021 | 2022 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | ASTIN BULLETIN | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT | JOURNAL OF FINANCIAL ECONOMETRICS | JOURNAL OF BEHAVIORAL FINANCE |
| Article Title | Antinoise in US equity markets | OPTIMAL INSURANCE STRATEGIES: A HYBRID DEEP LEARNING MARKOV CHAIN APPROXIMATION APPROACH | Supervised portfolios | A behavioural model of investor sentiment in limit order markets | Corporate culture, cultural diversification, and independent directors: Evidence from earnings conference calls | An artificial neural network augmented GARCH model for Islamic stock market volatility: Do asymmetry and long memory matter? | A Machine Learning Approach to Volatility Forecasting\* | Using Deep Learning to Develop a Stock Price Prediction Model Based on Individual Investor Emotions |
| Authors | Cheng, E; Struck, CC | Cheng, X; Jin, Z; Yang, HL | Chevalier, G; Coqueret, G; Raffinot, T | Chiarella, C; He, XZ; Shi, L; Wei, LJ | Chindasombatcharoen, P; Chatjuthamard, P; Jiraporn, P | Chkili, W; Hamdi, M | Christensen, K; Siggaard, M; Veliyev, B | Chun, J; Ahn, J; Kim, Y; Lee, S |
| Cluster | Bankruptcy prediction, credit risk | Risk management | Markets and time-series forecasts | Options, limit order trading | Textual analysis | Bankruptcy prediction, credit risk | Options, limit order trading | Textual analysis |
| Data Origin | Global | Global | Europe | Global | N/A | Europe | North America | North America |
| Pub.Year | 2023 | 2020 | 2006 | 2017 | 2020 | 2008 | 2021 | 2020 |
| Discipline | Finance | Finance | Finance | Finance | Accounting | Accounting | Finance | Accounting |
| Journal | FINANCE RESEARCH LETTERS | PACIFIC-BASIN FINANCE JOURNAL | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | QUANTITATIVE FINANCE | ACCOUNTING AUDITING & ACCOUNTABILITY JOURNAL | REVISTA ESPANOLA DE FINANCIACION Y CONTABILIDAD-SPANISH JOURNAL OF FINANCE AND ACCOUNTING | QUANTITATIVE FINANCE | JOURNAL OF ACCOUNTING & ECONOMICS |
| Article Title | The role of Environmental, Social, and Governance (ESG) in predicting bank financial distress | Why are some Chinese firms failing in the US capital markets? A machine learning approach | Regime switching and artificial neural network forecasting of the Cyprus Stock Exchange daily returns | Optimal order placement in limit order markets | Sustainability reporting after the Costa Concordia disaster: a multi-theory study on legitimacy, impression management and image restoration | FIAMM return persistence analysis and the determinants of the fees charged | Distributionally robust end-to-end portfolio construction | Machine plus man: A field experiment on the role of discretion in augmenting AI-based lending models |
| Authors | Citterio, A; King, T | Colak, G; Fu, MC; Hasan, I | Constantinou, E; Georgiades, R; Kazandjian, A; Kouretas, GP | Cont, R; Kukanov, A | Corazza, L; Truant, E; Scagnelli, SD; Mio, C | Cortes, EA; Martinez, MG;  Rubio, NG | Costa, G; Iyengar, GN | Costello, AM; Down, AK;  Mehta, MN |
| Cluster | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Options, limit order trading | Textual analysis | Textual analysis |
| Data Origin | North America | Europe | North America | Global | Global | Europe | Europe | Global |
| Pub.Year | 2019 | 2012 | 2010 | 2015 | 2019 | 2022 | 2019 | 2023 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Accounting | Finance |
| Journal | JOURNAL OF PORTFOLIO MANAGEMENT | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | INSURANCE MATHEMATICS & ECONOMICS | SUSTAINABILITY ACCOUNTING MANAGEMENT AND POLICY JOURNAL | REVIEW OF FINANCE |
| Article Title | Default Prediction of Commercial Real Estate Properties Using Machine Learning Techniques | Model calibration and automated trading agent for Euro futures | Automated trading with boosting and expert weighting | Can a corporate network and news sentiment improve portfolio optimization using the Black-Litterman model? | A multivariate distance nonlinear causality test based on partial distance correlation: a machine learning application to energy futures | A hierarchical reserving model for reported non-life insurance claims | Corporate sustainability accounting information systems: a contingency-based approach | Dissemination, Publication, and Impact of Finance Research: When Novelty Meets Conventionality\* |
| Authors | Cowden, C; Fabozzi, FJ; Nazemi, A | Creamer, G | Creamer, G; Freund, Y | Creamer, GG | Creamer, GG; Lee, C | Crevecoeur, J; Robben, J; Antonio, K | Dagiliene, L; Sutiene, K | Dai, R; Donohue, L; Drechsler, Q; Jiang, W |
| Cluster | Markets and time-series forecasts | Asset pricing | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Options, limit order trading | Risk management | Risk management |
| Data Origin | Europe | Asia | Global | Global | Global | North America | Europe | Europe |
| Pub.Year | 2019 | 2019 | 2018 | 2013 | 2018 | 2018 | 2017 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | ANNALS OF FINANCE | ASIA-PACIFIC FINANCIAL MARKETS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF INTERNATIONAL MONEY AND FINANCE | JOURNAL OF BANKING & FINANCE | QUANTITATIVE FINANCE | INSURANCE MATHEMATICS & ECONOMICS | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING |
| Article Title | Change point dynamics for financial data: an indexed Markov chain approach | Asset Pricing Test Using Alternative Sets of Portfolios: Evidence from India | Predicting daily oil prices: Linear and non-linear models | Learning to forecast the exchange rate: Two competing approaches | Subjectivity in sovereign credit ratings | Machine learning for quantitative finance: fast derivative pricing, hedging and fitting | Characterization of between-group inequality of longevity in European Union countries | The predictive strength of MBS yield spreads during asset bubbles |
| Authors | D'Amico, G; Lika, A; Petroni, F | Das, S | Dbouk, W; Jamali, I | De Grauwe, P; Markiewicz, A | De Moor, L; Luitel, P; Sercu, P; Vanpee, R | De Spiegeleer, J; Madan, DB; Reyners, S; Schoutens, W | Debon, A; Chaves, L; Haberman, S; Villa, F | Deku, SY; Kara, A; Semeyutin, A |
| Cluster | Risk management | Risk management | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts | Risk management |
| Data Origin | Europe | Europe | Global | N/A | Global | North America | North America | North America |
| Pub.Year | 2022 | 2021 | 2020 | 2018 | 2021 | 2023 | 2012 | 2020 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Accounting |
| Journal | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | INSURANCE MATHEMATICS & ECONOMICS | JOURNAL OF EMPIRICAL FINANCE | JOURNAL OF BANKING & FINANCE | JOURNAL OF INTERNATIONAL MONEY AND FINANCE | JOURNAL OF SUSTAINABLE FINANCE & INVESTMENT | QUANTITATIVE FINANCE | REVIEW OF ACCOUNTING STUDIES |
| Article Title | Accounting for Spatial Autocorrelation in Algorithm-Driven Hedonic Models: A Spatial Cross-Validation Approach | Sparse regression with Multi-type Regularized Feature modeling | Artificial Intelligence Alter Egos: Who might benefit from robo-investing? | A clustering approach and a rule of thumb for risk aggregation | GEA tracker: A daily indicator of global economic activity q | Application of grey relational analysis and artificial neural networks on corporate social responsibility (CSR) indices | Hidden noise structure and random matrix models of stock correlations | Machine learning improves accounting estimates: evidence from insurance payments |
| Authors | Deppner, J; Cajias, M | Devriendt, S; Antonio, K; Reynkens, T; Verbelen, R | D'Hondt, C; De Winne, R; Ghysels, E; Raymond, S | Di Lascio, FML; Giammusso, D; Puccetti, G | Diaz, EM; Perez-Quiros, G | Diaz, JF; Nguyen, TT | Dimov, II; Kolm, PN; Maclin, L;  Shiber, DYC | Ding, KX; Lev, B; Peng, X; Sun, T; Vasarhelyi, MA |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Asset pricing | Options, limit order trading | Asset pricing | Textual analysis | Other | Other |
| Data Origin | Europe | Global | North America | N/A | North America | North America | North America | Europe |
| Pub.Year | 2022 | 2021 | 2021 | 2021 | 2022 | 2021 | 2022 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Accounting | Finance | Finance |
| Journal | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | REVIEW OF DEVELOPMENT FINANCE | EUROPEAN JOURNAL OF FINANCE | QUANTITATIVE FINANCE | JOURNAL OF FINANCE | REVIEW OF ACCOUNTING STUDIES | FINANCE RESEARCH LETTERS | EUROPEAN JOURNAL OF FINANCE |
| Article Title | Supply chain management based on volatility clustering: The effect of CBDC volatility | Predicting Foreign Exchange Rate Movements: An Application of the Ensemble Method | Financial ratios and stock returns reappraised through a topological data analysis lens | Multivariate systemic risk measures and computation by deep learning algorithms | Anomalies and the Expected Market Return | Measuring credit risk using qualitative disclosure | Mean-Maximum Drawdown Optimization of Buy-and-Hold Portfolios Using a Multi-objective Evolutionary Algorithm | Bond portfolio management under Solvency II regulation |
| Authors | Ding, SS; Cui, TX; Wu, XL; Du, M | Djemo, CRT; Eita, JH; Mwamba, JWM | Dlotko, P; Qiu, W; Rudkin, ST | Doldi, A; Feng, Y; Fouque, JP; Frittelli, M | Dong, X; Li, Y; Rapach, DE; Zhou, GF | Donovan, J; Jennings, J; Koharki, K; Lee, J | Drenovak, M; Rankovic, V; Urosevic, B; Jelic, R | Drenovak, M; Rankovic, V; Urosevic, B; Jelic, R |
| Cluster | Asset pricing | Textual analysis | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk |
| Data Origin | Europe | North America | Global | Asia | Global | Europe | Global | Global |
| Pub.Year | 2021 | 2023 | 2020 | 2022 | 2020 | 2013 | 2010 | 2011 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF ASSET MANAGEMENT | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | JOURNAL OF CORPORATE FINANCE | FINANCE RESEARCH LETTERS | PACIFIC-BASIN FINANCE JOURNAL | EUROPEAN JOURNAL OF FINANCE | EUROPEAN JOURNAL OF FINANCE | JOURNAL OF INTERNATIONAL MONEY AND FINANCE |
| Article Title | Empirical asset pricing via machine learning: evidence from the European stock market | Enhancing the government accounting information systems using social media information: An application of text mining and machine learning | Entrepreneurs' facial trustworthiness, gender, and crowdfunding success | Assessing machine learning for forecasting economic risk: Evidence from an expanded Chinese financial information set | Crisis transmission: Visualizing vulnerability | GP algorithm versus hybrid and mixed neural networks | Modelling and trading the EUR/USD exchange rate at the ECB fixing | Anatomy of banking crises in developing and emerging market countries |
| Authors | Drobetz, W; Otto, T | Duan, HK; Vasarhelyi, MA; Codesso, M; Alzamil, Z | Duan, Y; Hsieh, TS; Wang, RR; Wang, ZH | Duan, YJ; Goodell, JW; Li, HR; Li, XM | Dungey, M; Islam, R; Volkov, V | Dunis, CL; Laws, J; Karathanasopoulos, A | Dunis, CL; Laws, J; Sermpinis, G | Duttagupta, R; Cashin, P |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis | Asset pricing | Textual analysis | Options, limit order trading | Markets and time-series forecasts | Risk management |
| Data Origin | North America | Global | Global | Asia | North America | Europe | Global | North America |
| Pub.Year | 2021 | 2022 | 2019 | 2022 | 2021 | 2022 | 2021 | 2021 |
| Discipline | Finance | Finance | Accounting | Finance | Finance | Finance | Finance | Finance |
| Journal | REVIEW OF FINANCIAL STUDIES | FINANCE RESEARCH LETTERS | JOURNAL OF BUSINESS FINANCE & ACCOUNTING | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | JOURNAL OF FINANCIAL ECONOMETRICS | MANAGERIAL FINANCE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | REVIEW OF FINANCIAL STUDIES |
| Article Title | Microstructure in the Machine Age | COVID-19, cryptocurrencies bubbles and digital market efficiency: sensitivity and similarity analysis | In search of meaning: Lessons, resources and next steps for computational analysis of financial discourse | A study of cross-industry return predictability in the Chinese stock market | News and Idiosyncratic Volatility: The Public Information Processing Hypothesis | The influence of financial literacy on financial resilience - New evidence from Europe during the COVID-19 crisis | Heterogeneous investment horizons, risk regimes, and realized jumps | Selecting Directors Using Machine Learning |
| Authors | Easley, D; de Prado, ML; O'Hara, M; Zhang, ZB | El Montasser, G; Charfeddine, L; Benhamed, A | El-Haj, M; Rayson, P; Walker, M; Young, S; Simaki, V | Ellington, M; Stamatogiannis, MP; Zheng, YW | Engle, RF; Hansen, MK; Karagozoglu, AK; Lunde, A | Erdem, D; Rojahn, J | Erdemlioglu, D; Gradojevic, N | Erel, I; Stern, LH; Tan, CH; Weisbach, MS |
| Cluster | Options, limit order trading | Asset pricing | Markets and time-series forecasts | Textual analysis | Textual analysis | Bankruptcy prediction, credit risk | Asset pricing | Markets and time-series forecasts |
| Data Origin | Global | Asia | Asia | North America | Asia | Europe | North America | Global |
| Pub.Year | 2021 | 2020 | 2023 | 2022 | 2022 | 2022 | 2020 | 2012 |
| Discipline | Finance | Finance | Finance | Finance | Accounting | Finance | Finance | Finance |
| Journal | EUROPEAN JOURNAL OF FINANCE | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL REPORTING AND ACCOUNTING | JOURNAL OF FINANCIAL REPORTING AND ACCOUNTING | ASIAN REVIEW OF ACCOUNTING | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE |
| Article Title | Ascertaining price formation in cryptocurrency markets with machine learning | Neural network-based automatic factor construction | Portfolio rebalancing based on a combined method of ensemble machine learning and genetic algorithm | COVID-19: the impact of the pandemic fear on IPO underpricing | Impact of MD&A sentiment on corporate investment in developing economies: Chinese evidence | Economic policy uncertainty and bankruptcy filings | Implied volatility sentiment: a tale of two tails | Dynamical clustering of exchange rates |
| Authors | Fang, F; Chung, WC; Ventre, C; Basios, M; Kanthan, L; Li, LB; Wu, F | Fang, J; Lin, JW; Xia, ST; Xia, ZK; Hu, SL; Liu, X; Jiang, Y | Faridi, S; Zaj, MM; Daneshvar, A; Shahverdiani, S; Roodposhti, FR | Fedorova, E; Chertsov, P; Kuzmina, A | Fedorova, E; Drogovoz, P; Nevredinov, A; Kazinina, P; Cai, QT | Fedorova, E; Ledyaeva, S;  Drogovoz, P; Nevredinov, A | Felix, L; Kraussl, R; Stork, P | Fenn, DJ; Porter, MA; Mucha, PJ; McDonald, M; Williams, S;  Johnson, NF; Jones, NS |
| Cluster | N/A | Options, limit order trading | Textual analysis | Risk management | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Risk management |
| Data Origin | North America | Europe | Global | North America | North America | Oceania | Global | Europe |
| Pub.Year | 2022 | 2022 | 2008 | 2020 | 2004 | 2016 | 2015 | 2022 |
| Discipline | Accounting | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | AUSTRALASIAN ACCOUNTING BUSINESS AND FINANCE JOURNAL | MATHEMATICAL FINANCE | JOURNAL OF FINANCIAL STABILITY | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING | QUANTITATIVE FINANCE | PACIFIC-BASIN FINANCE JOURNAL | JOURNAL OF BANKING & FINANCE | JOURNAL OF BANKING & FINANCE |
| Article Title | Banking Stability and Shadow Banking: A New Overview for the United States | A machine learning approach to portfolio pricing and risk management for high-dimensional problems | Predicting sovereign debt crises using artificial neural networks: A comparative approach | A machine learning approach to univariate time series forecasting of quarterly earnings | A methodology for index tracking based on time-series clustering | Director discretion and insider trading profitability | Statistical evidence about LIBOR manipulation: A Sherlock Holmes investigation | Return on investment on artificial intelligence: The case of bank capital requirement |
| Authors | Fernandez, JAF | Fernandez-Arjona, L; Filipovic, D | Fioramanti, M | Fischer, JA; Pohl, P; Ratz, D | Focardi, SM; Fabozzi, FJ | Foley, S; Kwan, A; McInish, TH; Philip, R | Fouquau, J; Spieser, PK | Fraisse, H; Laporte, M |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis | Textual analysis | Options, limit order trading | Markets and time-series forecasts | Options, limit order trading | Options, limit order trading |
| Data Origin | Global | Global | North America | North America | Global | North America | Europe | Europe |
| Pub.Year | 2022 | 2017 | 2021 | 2021 | 2022 | 2015 | 2021 | 2023 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF MONEY CREDIT AND BANKING | INVESTMENT ANALYSTS JOURNAL | FINANCIAL REVIEW | JOURNAL OF RISK AND INSURANCE | QUANTITATIVE FINANCE | REVIEW OF FINANCIAL STUDIES | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE |
| Article Title | Business Cycles across Space and Time | The time traveller's CAPM | Different ways of managing risk as reported in 10-Ks: A supervised learning approach | Estimating the relation between digitalization and the market value of insurers | An unsupervised deep learning approach to solving partial integro-differential equations | Self-Exciting Jumps, Learning, and Asset Pricing Implications | Artificial neural network for option pricing with and without asymptotic correction | SABR equipped with AI wings |
| Authors | Francis, N; Owyang, MT; Soques, D | French, J | Friberg, R; Seiler, T | Fritzsch, S; Scharner, P; Weiss, G | Fu, WL; Hirsa, A | Fulop, A; Li, JY; Yu, J | Funahashi, H | Funahashi, H |
| Cluster | Risk management | Risk management | Options, limit order trading | Options, limit order trading | Markets and time-series forecasts | Asset pricing | Risk management | Risk management |
| Data Origin | North America | Europe | N/A | N/A | North America | North America | Asia | Asia |
| Pub.Year | 2022 | 2020 | 2015 | 2013 | 2015 | 2021 | 2022 | 2019 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | INSURANCE MATHEMATICS & ECONOMICS | INSURANCE MATHEMATICS & ECONOMICS | QUANTITATIVE FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | INSURANCE MATHEMATICS & ECONOMICS | INSURANCE MATHEMATICS & ECONOMICS |
| Article Title | Predictably Unequal? The Effects of Machine Learning on Credit Markets | Fast and Frugal heuristics augmented: When machine learning quantifies Bayesian uncertainty | Valuation of large variable annuity portfolios under nested simulation: A functional data approach | Application of data clustering and machine learning in variable annuity valuation | A faster estimation method for the probability of informed trading using hierarchical agglomerative clustering | Is beauty skin deep? | What can we learn from telematics car driving data: A survey | Evaluation of driving risk at different speeds |
| Authors | Fuster, A; Goldsmith-Pinkham, P; Ramadorai, T; Walther, A | Gadzinski, G; Castello, A | Gan, G; Lin, S | Gan, GJ | Gan, Q; Wei, WC; Johnstone, D | Ganji, G; Kale, A; Kale, D | Gao, GY; Meng, SW; Wuthrich, MV | Gao, GY; Wuthrich, MV; Yang, HF |
| Cluster | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Asset pricing | Risk management | Risk management | Asset pricing |
| Data Origin | Global | Global | Asia | North America | North America | Global | North America | North America |
| Pub.Year | 2022 | 2022 | 2023 | 2020 | 2023 | 2023 | 2022 | 2021 |
| Discipline | Accounting | Finance | Finance | Finance | Accounting | Finance | Finance | Finance |
| Journal | ACCOUNTING AUDITING & ACCOUNTABILITY JOURNAL | FINANCE RESEARCH LETTERS | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT | JOURNAL OF BANKING & FINANCE | JOURNAL OF ACCOUNTING RESEARCH | FINANCE RESEARCH LETTERS | FINANCE RESEARCH LETTERS | REVIEW OF FINANCIAL STUDIES |
| Article Title | Blockchain in accounting research: current trends and emerging topics | The generalized Vasicek credit risk model: A Machine Learning approach | Investigating similarities between Islamic and conventional banks in GCC countries: a dynamic time warping approach | The correlation structure of anomaly strategies | Relative Valuation with Machine Learning | Do travel uncertainty and invasion rhetoric spur Metaverse financial asset? - Gauging the role of media influence | Forecasting directional movements of stock prices for intraday trading using LSTM and random forests | Thousands of Alpha Tests |
| Authors | Garanina, T; Ranta, M; Dumay, J | Garcia-Cespedes, R; Moreno, M | Gassouma, MS; Benhamed, A;  El Montasser, G | Geertsema, P; Lu, H | Geertsema, P; Lu, HL | Ghosh, I; Alfaro-Cortes, E; Gamez, M; Garcia, N | Ghosh, P; Neufeld, A; Sahoo, JK | Giglio, S; Liao, Y; Xiu, DC |
| Cluster | Markets and time-series forecasts | Options, limit order trading | Markets and time-series forecasts | Textual analysis | Risk management | Options, limit order trading | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | Global | North America | Global | Global | North America | North America | North America | Global |
| Pub.Year | 2020 | 2021 | 2022 | 2021 | 2020 | 2020 | 1996 | 2017 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF INTERNATIONAL MONEY AND FINANCE | MATHEMATICAL FINANCE | EUROPEAN FINANCIAL MANAGEMENT | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | JOURNAL OF ASSET MANAGEMENT | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL ECONOMICS | QUANTITATIVE FINANCE |
| Article Title | Forecasting realized oil-price volatility: The role of financial stress and asymmetric loss | Asset pricing with general transaction costs: Theory and numerics | Leading indicators for US house prices: New evidence and implications for EU financial risk managers | Artificial intelligence and machine learning in finance: Identifying foundations, themes, and research clusters from bibliometric analysis | Improving CAT bond pricing models via machine learning | Machine learning for pricing American options in high-dimensional Markovian and non-Markovian models | Modeling the conditional distribution of interest rates as a regime-switching process | Prospect theory-based portfolio optimization: an empirical study and analysis using intelligent algorithms |
| Authors | Gkillas, K; Gupta, R; Pierdzioch, C | Gonon, L; Muhle-Karbe, J; Shi, XF | Gonzalez, MR; Basse, T; Saft, D; Kunze, F | Goodell, JW; Kumar, S; Lim, WM; Pattnaik, D | Gotze, T; Gurtler, M; Witowski, E | Goudenege, L; Molent, A; Zanette, A | Gray, SF | Grishina, N; Lucas, CA; Date, P |
| Cluster | Asset pricing | Options, limit order trading | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Risk management | Options, limit order trading | Risk management |
| Data Origin | North America | Europe | Global | Asia | North America | North America | Global | North America |
| Pub.Year | 2020 | 2020 | 2021 | 2013 | 2022 | 2023 | 2019 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Accounting |
| Journal | REVIEW OF FINANCIAL STUDIES | QUANTITATIVE FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | INSURANCE MATHEMATICS & ECONOMICS | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | JOURNAL OF BEHAVIORAL FINANCE | QUANTITATIVE FINANCE | JOURNAL OF ACCOUNTING & ECONOMICS |
| Article Title | Empirical Asset Pricing via Machine Learning | Accelerated share repurchase and other buyback programs: what neural networks can bring | Tail risk contagion between international financial markets during COVID-19 pandemic | Expected value multiobjective portfolio rebalancing model with fuzzy parameters | Machine Learning Predictions of Housing Market Synchronization across US States: The Role of Uncertainty | Investor Confidence and Forecastability of US Stock Market Realized Volatility: Evidence from Machine Learning | A self-exciting switching jump diffusion: properties, calibration and hitting time | How do auditors respond to competition? Evidence from the bidding process |
| Authors | Gu, SH; Kelly, B; Xiu, DC | Gueant, O; Manziuk, I; Pu, J | Guo, YH; Li, P; Li, AH | Gupta, P; Mittal, G; Mehlawat, MK | Gupta, R; Marfatia, HA; Pierdzioch, C; Salisu, AA | Gupta, R; Nel, J; Pierdzioch, C | Hainaut, D; Deelstra, G | Hallman, NJ; Kartapanis, A; Schmidt, JJ |
| Cluster | Options, limit order trading | Textual analysis | Asset pricing | Markets and time-series forecasts | Markets and time-series forecasts | Options, limit order trading | Options, limit order trading | Markets and time-series forecasts |
| Data Origin | Asia | Asia | Europe | North America | Africa | Europe | North America | North America |
| Pub.Year | 2021 | 2021 | 2022 | 2018 | 2016 | 2011 | 2020 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | INVESTMENT ANALYSTS JOURNAL | JOURNAL OF BEHAVIORAL FINANCE | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | JOURNAL OF EMPIRICAL FINANCE |
| Article Title | Stock price prediction using multiple valuation methods based on artificial neural networks for KOSDAQ IPO companies | Prediction of Investor-Specific Trading Trends in South Korean Stock Markets Using a BiLSTM Prediction Model Based on Sentiment Analysis of Financial News Articles | Boosting agnostic fundamental analysis: Using machine learning to identify mispricing in European stock markets | Canonical sectors and evolution of firms in the US stock markets | Detecting intraday financial market states using temporal clustering | Pricing barrier options by a regime switching model | Using Artificial Neural Network techniques to improve the description and prediction of household financial ratios | A toolkit for exploiting contemporaneous stock correlations |
| Authors | Han, JJ; Kim, HJ | Han, JJ; Kim, HJ | Hanauer, MX; Kononova, M;  Rapp, MS | Hayden, LX; Chachra, R;Alemi, AA; Ginsparg, PH; Sethna, JP | Hendricks, D; Gebbie, T;  Wilcox, D | Henriksen, PN | Heo, W; Lee, JM; Park, N;  Grable, JE | Hiraki, K; Sun, CP |
| Cluster | Asset pricing | Bankruptcy prediction, credit risk | Risk management | Options, limit order trading | Textual analysis | Textual analysis | Options, limit order trading | Risk management |
| Data Origin | Global | Europe | Global | North America | North America | North America | Global | Europe |
| Pub.Year | 2021 | 2017 | 2022 | 2021 | 2020 | 2020 | 2020 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Accounting | Accounting | Finance | Finance |
| Journal | EUROPEAN JOURNAL OF FINANCE | QUANTITATIVE FINANCE | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE | JOURNAL OF BUSINESS FINANCE & ACCOUNTING | JOURNAL OF ACCOUNTING & ECONOMICS | QUANTITATIVE FINANCE | ANNALS OF ACTUARIAL SCIENCE |
| Article Title | Significance, relevance and explainability in the machine learning age: an econometrics and financial data science perspective | Toward robust early-warning models: a horse race, ensembles and model uncertainty | Price determinants of non-fungible tokens in the digital art market | Deep learning volatility: a deep neural network perspective on pricing and calibration in (rough) volatility models | Measuring executive personality using machine-learning algorithms: A new approach and audit fee-based validation tests | Seeing is believing? Executives' facial trustworthiness, auditor tenure, and audit fees | Deep learning for ranking response surfaces with applications to optimal stopping problems | A spatial machine learning model for analysing customers' lapse behaviour in life insurance |
| Authors | Hoepner, AGF; McMillan, D; Vivian, A; Simen, CW | Holopainen, M; Sarlin, P | Horky, F; Rachel, C; Fidrmuc, J | Horvath, B; Muguruza, A; Tomas, M | Hrazdil, K; Novak, J; Rogo, R;  Wiedman, C; Zhang, R | Hsieh, TS; Kim, JB; Wang, RR;  Wang, ZH | Hu, RM | Hu, S; O'Hagan, A; Sweeney, J; Ghahramani, M |
| Cluster | Options, limit order trading | Textual analysis | Markets and time-series forecasts | Textual analysis | Asset pricing | Risk management | Markets and time-series forecasts | Textual analysis |
| Data Origin | North America | Global | Asia | Asia | North America | Global | Global | Asia |
| Pub.Year | 2020 | 2020 | 2023 | 2023 | 2021 | 2021 | 2023 | 2022 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | CHINA JOURNAL OF ACCOUNTING RESEARCH | EMERGING MARKETS FINANCE AND TRADE | EMERGING MARKETS FINANCE AND TRADE | JOURNAL OF FINANCIAL ECONOMICS | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | EUROPEAN JOURNAL OF FINANCE | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT |
| Article Title | Pricing high-dimensional American options by kernel ridge regression | Of stars and galaxies - Co-authorship network and research | Yield Forecasting by Machine Learning Algorithm: Evidence from China's A-share Market | Heterogeneity in the Effect of Environmental Protection Expenditure in China: Causal Inference from Machine Learning | Are disagreements agreeable? Evidence from information aggregation \* | A kernel fuzzy twinSVMmodel for early warning systems of extreme financial risks | The diversification benefits of cryptocurrency asset categories and estimation risk: pre and post Covid-19 | Zakat administration in times of COVID-19 pandemic in Indonesia: a knowledge discovery via text mining |
| Authors | Hu, WB; Zastawniak, T | Hu, XL; Li, OZ; Pei, S | Hu, Y; Guo, HS; Huang, WL; Xu, YL | Hu, ZG; Deng, LJ; Mao, J; Xie, JH | Huang, DS; Li, JY; Wang, LY | Huang, X; Guo, FY | Huang, XY; Han, WH; Newton, D; Platanakis, E; Stafylas, D; Sutcliffe, C | Hudaefi, FA; Caraka, RE; Wahid, H |
| Cluster | Risk management | Textual analysis | Options, limit order trading | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Textual analysis | Options, limit order trading | Options, limit order trading |
| Data Origin | North America | North America | Europe | North America | North America | North America | Global | N/A |
| Pub.Year | 2023 | 2021 | 2021 | 2023 | 2019 | 2019 | 2022 | 2014 |
| Discipline | Finance | Accounting | Finance | Accounting | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF FINANCIAL ECONOMETRICS | JOURNAL OF ACCOUNTING AND PUBLIC POLICY | ANNALS OF ACTUARIAL SCIENCE | ASIA-PACIFIC JOURNAL OF ACCOUNTING & ECONOMICS | JOURNAL OF BEHAVIORAL FINANCE | FINANCIAL MANAGEMENT | FINANCE AND STOCHASTICS | QUANTITATIVE FINANCE |
| Article Title | Intraday Market Predictability: A Machine Learning Approach | Using machine learning to predict auditor switches: How the likelihood of switching affects audit quality among non-switching clients | Multi-output Gaussian processes for multi-population longevity modelling | Predicting stock returns with financial ratios: A new methodology incorporating machine learning techniques to beat the market | Market Moods and Network Dynamics of Stock Returns: The Bipolar Behavior | The roles of alternative data and machine learning in fintech lending: Evidence from the LendingClub consumer platform | Reinforcement learning and stochastic optimisation | Valuing clustering in catastrophe derivatives |
| Authors | Huddleston, D; Liu, F; Stentoft, L | Hunt, JOS; Rosser, DM; Rowe, SP | Huynh, N; Ludkovski, M | Iltuzer, Z | Irannezhad Ajirlou, A; Esmalifalak, H; Esmalifalak, M; Behrouz, SP; Soltanalizadeh, F | Jagtiani, J; Lemieux, C | Jaimungal, S | Jaimungal, S; Chong, YX |
| Cluster | Options, limit order trading | Textual analysis | Textual analysis | Options, limit order trading | Textual analysis | Bankruptcy prediction, credit risk | Textual analysis | Markets and time-series forecasts |
| Data Origin | Global | Global | Asia | North America | Asia | Asia | Global | Europe |
| Pub.Year | 2022 | 2023 | 2023 | 2019 | 2022 | 2018 | 2022 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Accounting | Accounting | Finance |
| Journal | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | JOURNAL OF BANKING & FINANCE | QUANTITATIVE FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | ACCOUNTING AND FINANCE | JOURNAL OF BUSINESS FINANCE & ACCOUNTING | JOURNAL OF FINANCIAL ECONOMETRICS |
| Article Title | Deep differentiable reinforcement learning and optimal trading | Incorporating financial news for forecasting Bitcoin prices based on long short-term memory networks | A machine learning attack on illegal trading | Generative Bayesian neural network model for risk-neutral pricing of American index options | Firms' digitalization and stock price crash risk | Corporate distress prediction in China: a machine learning approach | More than words: Can tone of consumer product reviews help predict firms' fundamentals? | Dynamic Nonparametric Clustering of Multivariate Panel Data\* |
| Authors | Jaisson, T | Jakubik, J; Nazemi, A; Geyer-Schulz, A; Fabozzi, FJ | James, R; Leung, H; Prokhorov, A | Jang, H; Lee, J | Jiang, KQ; Du, XY; Chen, ZF | Jiang, Y; Jones, S | Jin, SY | Joao, IC; Schaumburg, J; Lucas, A; Schwaab, B |
| Cluster | Other | Textual analysis | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Asset pricing | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | North America | Oceania | Global | Global | Global | Europe | Asia | North America |
| Pub.Year | 2020 | 2019 | 2019 | 2017 | 2022 | 2015 | 2022 | 2022 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Accounting | Finance |
| Journal | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | ACCOUNTING AND FINANCE | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | EMERGING MARKETS FINANCE AND TRADE | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE |
| Article Title | Valuing Curb Appeal | A machine learning analysis of citation impact among selected Pacific Basin journals | Predicting private company failure: A multi-class analysis | Banking and Currency Crises: Differential Diagnostics for Developed Countries | High frequency volatility forecasting: A new approach using a hybrid ANN-MC-GARCH model | A Technology Valuation Model Using Quantitative Patent Analysis: A Case Study of Technology Transfer in Big Data Marketing | Stock investment strategy combining earnings power index and machine learning | False Safe Haven Assets: Evidence From the Target Volatility Strategy Based on Recurrent Neural Network |
| Authors | Johnson, EB; Tidwell, A; Villupuram, SV | Jones, S; Alam, N | Jones, S; Wang, T | Joy, M; Rusnak, M; Smidkova, K;  Vasicek, B | Jumoorty, AF; Thoplan, R; Narsoo, J | Jun, S; Park, S; Jang, D | Jun, SY; Kim, DS; Jung, SY; Jun, SG;  Kim, JW | Kaczmarek, T; Bedowska-Sojka, B; Grobelny, P; Perez, K |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Markets and time-series forecasts | Markets and time-series forecasts | Asset pricing | Asset pricing | Risk management |
| Data Origin | North America | Global | Asia | Europe | Europe | Global | Global | Global |
| Pub.Year | 2018 | 2012 | 2022 | 2016 | 2016 | 2020 | 2021 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF ASSET MANAGEMENT | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | FINANCE RESEARCH LETTERS | JOURNAL OF EMPIRICAL FINANCE | EUROPEAN JOURNAL OF FINANCE | REVIEW OF FINANCIAL STUDIES | FINANCIAL ANALYSTS JOURNAL | JOURNAL OF BANKING & FINANCE |
| Article Title | Decoding stock market with quant alphas | Market fraction hypothesis: A proposed test | Financial support for unmet need for personal assistance with daily activities: Implications from China's long-term care insurance pilots | Inflation convergence in the EMU | Stock market prediction using evolutionary support vector machines: an application to the ASE20 index | New Methods for the Cross-Section of Returns | Boosting the Equity Momentum Factor in Credit | Opening the black box - Quantile neural networks for loss given default prediction |
| Authors | Kakushadze, Z; Yu, W | Kampouridis, M; Chen, SH; Tsang, E | Kang, LL; Zhao, GC | Karanasos, M; Koutroumpis, P; Karavias, Y; Kartsaklas, A; Arakelian, V | Karathanasopoulos, A; Theofilatos, KA; Sermpinis, G; Dunis, C; Mitra, S;  Stasinakis, C | Karolyi, GA; Van Nieuwerburgh, S | Kaufmann, H; Messow, P; Vogt, J | Kellner, R; Nagl, M; Rosch, D |
| Cluster | Options, limit order trading | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Options, limit order trading | Bankruptcy prediction, credit risk | Markets and time-series forecasts | N/A |
| Data Origin | North America | North America | North America | Africa | Global | North America | North America | Asia |
| Pub.Year | 2015 | 2010 | 2022 | 2018 | 2021 | 2021 | 2022 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | JOURNAL OF BANKING & FINANCE | QUANTITATIVE FINANCE | REVIEW OF ACCOUNTING AND FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | INVESTMENT ANALYSTS JOURNAL | QUANTITATIVE FINANCE | JOURNAL OF INTERNATIONAL MONEY AND FINANCE |
| Article Title | Modelling high-frequency limit order book dynamics with support vector machines | Consumer credit-risk models via machine-learning algorithms | Short-term volatility forecasting with kernel support vector regression and Markov switching multifractal model | Predicting credit risk on the basis of financial and non-financial variables and data mining | VCRIX - A volatility index for crypto-currencies | Predicting corporate defaults using machine learning with geometric-lag variables | Stock market prediction based on adaptive training algorithm in machine learning | The Bank of Korea watch\* |
| Authors | Kercheval, AN; Zhang, Y | Khandani, AE; Kim, AJ; Lo, AW | Khashanah, K; Shao, CJ | Khemakhem, S; Boujelbene, Y | Kim, A; Trimborn, S; Hardle, WK | Kim, H; Cho, H; Ryu, D | Kim, H; Jun, S; Moon, KS | Kim, H; Kang, KH |
| Cluster | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts | Other | Asset pricing | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis |
| Data Origin | Asia | North America | Global | North America | North America | Global | North America | Global |
| Pub.Year | 2022 | 2019 | 2020 | 2021 | 2019 | 2020 | 2015 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Accounting |
| Journal | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | QUANTITATIVE FINANCE | JOURNAL OF PORTFOLIO MANAGEMENT | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | ACCOUNTING AUDITING & ACCOUNTABILITY JOURNAL |
| Article Title | Sentiment changes and the Monday effect | Enhancing the momentum strategy through deep regression | Index tracking through deep latent representation learning | An analysis of the impact of President Trump's tweets on the DJIA and S&P 500 using machine learning and sentiment analysis | Exploiting social media with higher-order Factorization Machines: statistical arbitrage on high-frequency data of the S&P 500 | A Network and Machine Learning Approach to Factor, Asset, and Blended Allocation | A Market-Specific Methodology for a Commercial Building Energy Performance Index | Exploring the programmability of management accounting work for increasing automation: an interventionist case study |
| Authors | Kim, K; Ryu, D | Kim, S | Kim, S; Kim, S | Kinyua, JD; Mutigwe, C; Cushing, DJ; Poggi, M | Knoll, J; Stubinger, J; Grottke, M | Konstantinov, G; Chorus, A; Rebmann, J | Kontokosta, CE | Korhonen, T; Selos, E; Laine, T; Suomala, P |
| Cluster | Options, limit order trading | Asset pricing | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Textual analysis | Markets and time-series forecasts | Options, limit order trading |
| Data Origin | Global | North America | North America | Global | Europe | Europe | Asia | Global |
| Pub.Year | 2022 | 2020 | 2012 | 2019 | 2022 | 2019 | 2021 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL ECONOMICS | JOURNAL OF FINANCIAL MARKETS | QUANTITATIVE FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | EUROPEAN JOURNAL OF FINANCE | ASIA-PACIFIC FINANCIAL MARKETS | FINANCE RESEARCH LETTERS |
| Article Title | QuantNet: transferring learning across trading strategies | Shrinking the cross-section | The information content of a limit order book: The case of an FX market | Economic and political effects on currency clustering dynamics | EU-27 bank failure prediction with C5.0 decision trees and deep learning neural networks | Can alert models for fraud protect the elderly clients of a financial institution? | Predicting Wheat Futures Prices in India | Multivariate CDS risk premium prediction with SOTA RNNs on MI[N]T countries |
| Authors | Koshiyama, A; Blumberg, SB; Firoozye, N; Treleaven, P;  Flennerhag, S | Kozak, S; Nagel, S; Santosh, S | Kozhan, R; Salmon, M | Kremer, M; Becker, AP; Vodenska, I; Stanley, HE; Schafer, R | Kristof, T; Virag, M | Kumar, G; Muckley, CB; Pham, L; Ryan, D | Kumar, R | Kutuk, Y; Barokas, L |
| Cluster | Options, limit order trading | Textual analysis | Risk management | Risk management | Textual analysis | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Textual analysis |
| Data Origin | Europe | Europe | North America | North America | North America | North America | Europe | Europe |
| Pub.Year | 2021 | 2022 | 2017 | 2021 | 2022 | 2019 | 2022 | 2016 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Finance | Accounting |
| Journal | ANNALS OF ACTUARIAL SCIENCE | ACCOUNTING AUDITING & ACCOUNTABILITY JOURNAL | FINANCE RESEARCH LETTERS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF ASSET MANAGEMENT | QUANTITATIVE FINANCE | FINANCE RESEARCH LETTERS | MANAGERIAL AUDITING JOURNAL |
| Article Title | A practical support vector regression algorithm and kernel function for attritional general insurance loss estimation | Calculative practices, social movements and the rise of collective identity: how #istayathome mobilised a nation | Can tree-structured classifiers add value to the investor? | Volatility spillover between economic sectors in financial crisis prediction: Evidence spanning the great financial crisis and Covid-19 pandemic | Explainable artificial intelligence modeling for corporate social responsibility and financial performance | Can machine learning approaches predict corporate bankruptcy? Evidence from a qualitative experimental design | European bank profitability: The great convergence? | Internal control effectiveness - a clustering approach |
| Authors | Kwasa, S; Jones, D | La Torre, M; Di Tullio, P;  Tamburro, P; Massaro, M; Rea, MA | Laborda, R; Laborda, J | Laborda, R; Olmo, J | Lachuer, J; Ben Jabeur, S | Lahmiri, S; Bekiros, S | Lamers, M; Present, T;  Vander Vennet, R | Lansiluoto, A; Jokipii, A; Eklund, T |
| Cluster | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Options, limit order trading | Risk management | Risk management | Asset pricing | Markets and time-series forecasts | Textual analysis |
| Data Origin | North America | North America | North America | N/A | North America | Asia | Global | North America |
| Pub.Year | 2017 | 2018 | 2022 | 2021 | 2021 | 2022 | 2017 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | QUANTITATIVE FINANCE | ASTIN BULLETIN | JOURNAL OF FINANCIAL ECONOMETRICS | JOURNAL OF FINANCIAL ECONOMICS | QUANTITATIVE FINANCE | REVIEW OF FINANCIAL STUDIES |
| Article Title | Practical Bayesian support vector regression for financial time series prediction and market condition change detection | Predicting bank failure: An improvement by implementing a machine-learning approach to classical financial ratios | Learning a functional control for high-frequency finance | ADDRESSING IMBALANCED INSURANCE DATA THROUGH ZERO-INFLATED POISSON REGRESSION WITH BOOSTING | Does High-Frequency Social Media Data Improve Forecasts of Low-Frequency Consumer Confidence Measures? | Machine learning in the Chinese stock market | Equity markets' clustering and the global financial crisis | The Use and Misuse of Patent Data: Issues for Finance and Beyond |
| Authors | Law, T; Shawe-Taylor, J | Le, HH; Viviani, JL | Leal, L; Lauriere, M; Lehalle, CA | Lee, SCK | Lehrer, S; Xie, T; Zeng, T | Leippold, M; Wang, Q; Zhou, WY | Leon, C; Kim, GY; Martinez, C; Lee, D | Lerner, J; Seru, A |
| Cluster | Textual analysis | Bankruptcy prediction, credit risk | Options, limit order trading | Textual analysis | Options, limit order trading | Textual analysis | Markets and time-series forecasts | Textual analysis |
| Data Origin | Global | Asia | Europe | North America | North America | North America | Global | Asia |
| Pub.Year | 2022 | 2015 | 2016 | 2010 | 2021 | 2021 | 2017 | 2021 |
| Discipline | Finance | Finance | Finance | Accounting | Finance | Finance | Finance | Accounting |
| Journal | JOURNAL OF FINANCIAL STABILITY | EMERGING MARKETS FINANCE AND TRADE | EUROPEAN JOURNAL OF FINANCE | JOURNAL OF ACCOUNTING RESEARCH | JOURNAL OF RISK AND INSURANCE | REVIEW OF FINANCIAL STUDIES | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | MEDITARI ACCOUNTANCY RESEARCH |
| Article Title | Economists in the 2008 financial crisis: Slow to see, fast to act | The Application of Corporate Governance Indicators With XBRL Technology to Financial Crisis Prediction | Pricing derivatives with modeling CO2 emission allowance using a regime-switching jump diffusion model: with regime-switching risk premium | The Information Content of Forward-Looking Statements in Corporate Filings-A Naive Bayesian Machine Learning Approach | Robust estimates of insurance misrepresentation through kernel quantile regression mixtures | Measuring Corporate Culture Using Machine Learning | Dynamic correlations and domestic-global diversification | The effectiveness of artificial neural networks applied to analytical procedures using high level data: a simulation analysis |
| Authors | Levy, D; Mayer, T; Raviv, A | Li, CK; Liang, DR; Lin, FY; Chen, KL | Li, CY; Chen, SN; Lin, SK | Li, F | Li, H; Song, QF; Su, JX | Li, K; Mai, F; Shen, R; Yan, XY | Li, L | Li, SW; Fisher, R; Falta, M |
| Cluster | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Textual analysis | Textual analysis | Options, limit order trading | Risk management | Markets and time-series forecasts |
| Data Origin | North America | Europe | Asia | Global | Asia | Global | Asia | North America |
| Pub.Year | 2017 | 2022 | 2020 | 2020 | 2022 | 2021 | 2022 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE | FINANCE RESEARCH LETTERS | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING |
| Article Title | Binary switch portfolio | A data-driven explainable case-based reasoning approach for financial risk detection | Asset returns in deep learning methods: An empirical analysis on SSE 50 and CSI 300 | When financial literacy meets textual analysis: A conceptual review | The information content of analysts' textual reports and stock returns: Evidence from China | Deep learning-based least squares forward-backward stochastic differential equation solver for high-dimensional derivative pricing | Machine learning approaches for explaining determinants of the debt financing in heavy-polluting enterprises | Data-driven tree structure for PIN models |
| Authors | Li, TF; Chen, K; Feng, Y; Ying, ZL | Li, W; Paraschiv, F; Sermpinis, G | Li, WP; Mei, F | Li, X | Liang, DW; Pan, YK; Du, QQ; Zhu, L | Liang, J; Xu, Z; Li, P | Lin, BQ; Bai, R | Lin, E; Kao, CLM; Adityarini, NS |
| Cluster | Other | Textual analysis | Markets and time-series forecasts | Textual analysis | Textual analysis | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts |
| Data Origin | Europe | North America | Asia | North America | Asia | Global | Asia | Asia |
| Pub.Year | 2021 | 2016 | 2021 | 2023 | 2022 | 2021 | 2021 | 2022 |
| Discipline | Finance | Finance | Finance | Accounting | Accounting | Finance | Finance | Finance |
| Journal | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | QUANTITATIVE FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | ASIA-PACIFIC JOURNAL OF ACCOUNTING & ECONOMICS | JOURNAL OF ACCOUNTING RESEARCH | FINANCE RESEARCH LETTERS | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | FINANCE RESEARCH LETTERS |
| Article Title | Machine Learning, Architectural Styles and Property Values | A semiparametric graphical modelling approach for large-scale equity selection | Improving stock price prediction using the long short-term memory model combined with online social networks | Pilot CEOs and tax avoidance: evidence from machine learning methods | Assessing Human Information Processing in Lending Decisions: A Machine Learning Approach | Forecasting the price of Bitcoin using deep learning | Detecting stock market manipulation via machine learning: Evidence from China Securities Regulatory Commission punishment cases | Stock market prediction with deep learning: The case of China |
| Authors | Lindenthal, T; Johnson, EB | Liu, H; Mulvey, J; Zhao, TQ | Liu, KY; Zhou, JA; Dong, DY | Liu, L; Xu, HK; Dao, M; Sun, H | Liu, M | Liu, MX; Li, GW; Li, JP; Zhu, XQ;  Yao, YH | Liu, QB; Wang, CJ; Zhang, P;  Zheng, KX | Liu, QF; Tao, ZY; Tse, YM; Wang, CJ |
| Cluster | Textual analysis | Risk management | Textual analysis | Asset pricing | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk |
| Data Origin | Asia | Global | Global | North America | Asia | Global | North America | Global |
| Pub.Year | 2022 | 2022 | 2022 | 2012 | 2022 | 2023 | 2019 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | PACIFIC-BASIN FINANCE JOURNAL | JOURNAL OF BANKING & FINANCE | JOURNAL OF CORPORATE FINANCE | JOURNAL OF EMPIRICAL FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | MANAGERIAL FINANCE | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING | JOURNAL OF BANKING REGULATION |
| Article Title | The spillover effects of innovation content disclosure in MD&A | Machine-Learning-enhanced systemic risk measure: A Two-Step supervised learning approach | Unique bidder-target relatedness and synergies creation in mergers and acquisitions | Stock market volatility and equity returns: Evidence from a two-state Markov-switching model with regressors | Applying machine learning algorithms to predict default probability in the online credit market: Evidence from China | Permanent layoff and consumer credit card loss forecasting | A Markov decision model for consumer term-loan collections | ResTech: innovative technologies for crisis resolution |
| Authors | Liu, QG; Wang, JY; Chi, WQ | Liu, RC; Pun, CS | Liu, TT; Lu, ZJ; Shu, T; Wei, FR | Liu, XY; Margaritis, D; Wang, PM | Liu, Y; Yang, ML; Wang, YD; Li, YS; Xiong, TC; Li, AZ | Liu, ZL; Liang, HY | Liu, ZX; He, P; Chen, B | Loiacono, G; Rulli, E |
| Cluster | Risk management | Options, limit order trading | Markets and time-series forecasts | Risk management | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Markets and time-series forecasts | Asset pricing |
| Data Origin | Asia | North America | Global | Global | Asia | North America | Global | Asia |
| Pub.Year | 2021 | 2015 | 2021 | 2022 | 2021 | 2022 | 2021 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Accounting | Finance | Finance | Finance |
| Journal | ASTIN BULLETIN-THE JOURNAL OF THE INTERNATIONAL ACTUARIAL ASSOCIATION | EUROPEAN JOURNAL OF FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | ACCOUNTING AND FINANCE | FINANCE RESEARCH LETTERS | FINANCE RESEARCH LETTERS | FINANCE RESEARCH LETTERS |
| Article Title | APPLYING ECONOMIC MEASURES TO LAPSE RISK MANAGEMENT WITH MACHINE LEARNING APPROACHES | Emergence of macro-variables by evaluation and clustering of micro- activities | Information spillover features in global financial markets: A systematic analysis | Oil futures volatility predictability: New evidence based on machine learning models | Modelling of Chinese corporate bond default - A machine learning approach | COVID-19 and Stock Market Volatility: A Clustering Approach for S&P 500 Industry Indices | A COVID-19 forecasting system using adaptive neuro-fuzzy inference | Deep learning in the Chinese stock market: The role of technical indicators |
| Authors | Loisel, S; Piette, P; Tsai, CHJ | Loistl, O | Long, W; Guo, Y; Wang, Y | Lu, XJ; Ma, F; Xu, J; Zhang, ZH | Lu, Z; Zhuo, ZY | Lucio, F; Caiado, J | Ly, KT | Ma, CY; Yan, S |
| Cluster | Asset pricing | Options, limit order trading | Markets and time-series forecasts | Options, limit order trading | Risk management | Textual analysis | Markets and time-series forecasts | Textual analysis |
| Data Origin | Asia | North America | North America | North America | Europe | North America | N/A | Global |
| Pub.Year | 2023 | 2022 | 2021 | 2019 | 2022 | 2017 | 2018 | 2020 |
| Discipline | Accounting | Finance | Finance | Finance | Finance | Finance | Finance | Accounting |
| Journal | ACCOUNTING AND FINANCE | QUANTITATIVE FINANCE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | QUANTITATIVE FINANCE | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | JOURNAL OF FINANCIAL ECONOMICS | SIAM JOURNAL ON FINANCIAL MATHEMATICS | ACCOUNTING AUDITING & ACCOUNTABILITY JOURNAL |
| Article Title | Timing the factor zoo via deep learning: Evidence from China | A deep learning approach to estimating fill probabilities in a limit order book | A comparison on particle swarm optimization and genetic algorithm performances in deriving the efficient frontier of stocks portfolios based on amean-lowerpartial moment model | Forecasting jump arrivals in stock prices: new attention-based network architecture using limit order book data | Coming of Age: Renovation Premiums in Housing Markets | News implied volatility and disaster concerns | Towards a Computationally Tractable Maximum Entropy Principle for Nonstationary Financial Time Series | Trends in environmental accounting research within and outside of the accounting discipline |
| Authors | Ma, T; Liao, CF; Jiang, FW | Maglaras, C; Moallemi, CC;  Wang, MY | Mahmoudi, A; Hashemi, L;  Jasemi, M; Pope, J | Makinen, Y; Kanniainen, J; Gabbouj, M; Iosifidis, A | Mamre, MO; Sommervoll, DE | Manela, A; Moreira, A | Marchenko, G; Gagliardini, P; Horenko, I | Marrone, M; Linnenluecke, MK; Richardson, G; Smith, T |
| Cluster | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Options, limit order trading | Risk management | Textual analysis | Markets and time-series forecasts | Risk management | Markets and time-series forecasts |
| Data Origin | Europe | North America | North America | Asia | Global | North America | Europe | Asia |
| Pub.Year | 2022 | 2020 | 2022 | 2022 | 2022 | 2023 | 2018 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | FINANCIAL MANAGEMENT | JOURNAL OF FUTURES MARKETS | ASTIN BULLETIN-THE JOURNAL OF THE INTERNATIONAL ACTUARIAL ASSOCIATION | JOURNAL OF ECONOMICS AND BUSINESS | ASIA-PACIFIC FINANCIAL MARKETS | JOURNAL OF BANKING & FINANCE | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING |
| Article Title | Analysis of herding behavior in individual investor portfolios using machine learning algorithms | Fast and slow cancellations and trader behavior | Multistep forecast of the implied volatility surface using deep learning | IMPROVING AUTOMOBILE INSURANCE CLAIMS FREQUENCY PREDICTION WITH TELEMATICS CAR DRIVING DATA | Machine-learning forecasting of successful ICOs | Forecast the Role of GCC Financial Stress on Oil Market and GCC Financial Markets Using Convolutional Neural Networks | Loss given default adjusted workout processes for leases | Do economic statistics contain information to predict stock indexes futures prices and returns? Evidence from Asian equity futures markets |
| Authors | Mavruk, T | McInish, TH; Nikolsko-Rzhevska, O; Nikolsko-Rzhevskyy, A; Panovska, I | Medvedev, N; Wang, ZG | Meng, SW; Wang, H; Shi, YL; Gao, GY | Meoli, M; Vismara, S | Mezghani, T; Abbes, MB | Miller, P; Tows, E | M'ng, JCP; Jer, HY |
| Cluster | Options, limit order trading | Risk management | Markets and time-series forecasts | Textual analysis | Bankruptcy prediction, credit risk | Options, limit order trading | Markets and time-series forecasts | Risk management |
| Data Origin | North America | Europe | North America | Global | Europe | North America | Global | Global |
| Pub.Year | 2022 | 2016 | 2020 | 2022 | 2017 | 2022 | 2022 | 2022 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | SPANISH JOURNAL OF FINANCE AND ACCOUNTING-REVISTA ESPANOLA DE FINANCIACION Y CONTABILIDAD | FINANCIAL MARKETS AND PORTFOLIO MANAGEMENT | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | FINANCE RESEARCH LETTERS | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | FINANCE RESEARCH LETTERS |
| Article Title | A reinforcement learning approach to optimal execution | Banking failure prediction: a boosting classification tree approach | Portfolio creation using artificial neural networks and classification probabilities: a Canadian study | The effect of annual report narratives on the cost of capital in the Middle East and North Africa: A machine learning approach | Financial distress prediction: The case of French small and medium-sized firms | Detecting market pattern changes: A machine learning approach | A new hybrid machine learning model for predicting the bitcoin (BTC-USD) price | Cryptocurrency network factors and gold |
| Authors | Moallemi, CC; Wang, MY | Momparler, A; Carmona, P; Climent, F | Morris, T; Comeau, J | Mousa, GA; Elamir, EAH; Hussainey, K | Mselmi, N; Lahiani, A; Hamza, T | Mustafa, AA; Lin, CY; Kakinaka, M | Nagula, PK; Alexakis, C | Nakagawa, K; Sakemoto, R |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Options, limit order trading | Options, limit order trading | Markets and time-series forecasts | Markets and time-series forecasts |
| Data Origin | North America | North America | Global | North America | North America | North America | Africa | N/A |
| Pub.Year | 2018 | 2019 | 2023 | 2023 | 2018 | 2021 | 2022 | 2006 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | ASIA-PACIFIC FINANCIAL MARKETS | QUANTITATIVE FINANCE | EUROPEAN FINANCIAL MANAGEMENT | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | QUANTITATIVE FINANCE | JOURNAL OF BANKING & FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | JOURNAL OF FINANCE |
| Article Title | Applying Time Series Decomposition to Construct Index-Tracking Portfolio | Estimating a covariance matrix for market risk management and the case of credit default swaps | Big data, artificial intelligence and machine learning: A transformative symbiosis in favour of financial technology | Climate transition risk in US loan portfolios: Are all banks the same? | Learning minimum variance discrete hedging directly from the market | Learning sequential option hedging models from market data | Unsupervised machine learning to reveal South African risk behaviour archetypes in the domain of discretionary investment decisions | The evolution of security designs |
| Authors | Nakayama, J; Yokouchi, D | Neuberg, R; Glasserman, P | Nguyen, DK; Sermpinis, G; Stasinakis, C | Nguyen, Q; Diaz-Rainey, I;  Kuruppuarachchi, D; McCarten, M; Tan, EKM | Nian, K; Coleman, TF; Li, YY | Nian, K; Coleman, TF; Li, YY | Nixon, P; Gilbert, E | Noe, TH; Rebello, MJ; Wang, J |
| Cluster | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts | Asset pricing | Risk management | Textual analysis | Risk management | Bankruptcy prediction, credit risk |
| Data Origin | North America | North America | North America | North America | North America | North America | Global | Global |
| Pub.Year | 2016 | 2021 | 2015 | 2022 | 2021 | 2021 | 2023 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL ECONOMICS | JOURNAL OF EMPIRICAL FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS |
| Article Title | Prediction of stock price movement based on daily high prices | Real Estate Dictionaries Across Space and Time | Stylised facts of financial time series and hidden Markov models in continuous time | A picture is worth a thousand words: Measuring investor sentiment by combining machine learning and photos from news | Machine learning loss given default for corporate debt | Corporate integrity and hostile takeover threats: Evidence from machine learning and CEO luck'' | A random forest-based model for crypto asset forecasts in futures markets with out-of-sample prediction | The role of earnings components and machine learning on the revelation of deteriorating firm performance |
| Authors | Novak, MG; Veluscek, D | Nowak, AD; Price, BS; Smith, PS | Nystrup, P; Madsen, H; Lindstrtom, E | Obaid, K; Pukthuanthong, K | Olson, LM; Qi, M; Zhang, XF; Zhao, XL | Ongsakul, V; Chatjuthamard, P; Jiraporn, P; Chaivisuttangkun, S | Orte, F; Mira, J; Sanchez, MJ; Solana, P | Oz, IO; Yelkenci, T; Meral, G |
| Cluster | Risk management | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts | Asset pricing | Markets and time-series forecasts | Textual analysis | Textual analysis |
| Data Origin | North America | Europe | North America | Africa | North America | North America | North America | Global |
| Pub.Year | 2020 | 2023 | 2022 | 2020 | 2022 | 2015 | 2022 | 2022 |
| Discipline | Finance | Finance | Accounting | Finance | Finance | Finance | Accounting | Accounting |
| Journal | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | JOURNAL OF FINANCIAL REGULATION AND COMPLIANCE | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | INVESTMENT ANALYSTS JOURNAL | REVIEW OF FINANCIAL STUDIES | QUANTITATIVE FINANCE | JOURNAL OF ACCOUNTING RESEARCH | REVISTA DE CONTABILIDAD-SPANISH ACCOUNTING REVIEW |
| Article Title | Examining the Information Content of Residuals from Hedonic and Spatial Models Using Trees and Forests | European banks' business models as a driver of strategic planning: one size fits all | Detecting accounting fraud in companies reporting under US GAAP through data mining | A framework for online investment decisions | Risk Price Variation: The Missing Half of Empirical Asset Pricing | Hedge fund replication with a genetic algorithm: breeding a usable mousetrap | Face Value: Trait Impressions, Performance Characteristics, and Market Outcomes for Financial Analysts | A Data Science Approach to Cost Estimation Decision Making - Big Data and Machine Learning |
| Authors | Pace, RK; Hayunga, D | Palmieri, E; Geretto, EF; Polato, M | Papik, M; Papikova, L | Paskaramoorthy, AB; Gebbie, TJ;  van Zyl, TL | Patton, AJ; Weller, BM | Payne, BC; Tresl, J | Peng, L; Teoh, SH; Wang, YK; Yan, JW | Perez, LFR; Blasco, AR |
| Cluster | Options, limit order trading | Textual analysis | Textual analysis | Risk management | Markets and time-series forecasts | Risk management | Bankruptcy prediction, credit risk | Markets and time-series forecasts |
| Data Origin | Europe | North America | Europe | Global | Global | North America | Asia | Europe |
| Pub.Year | 2022 | 2011 | 2022 | 2022 | 2019 | 2018 | 2021 | 2022 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF FINANCIAL ECONOMETRICS | AUDITING-A JOURNAL OF PRACTICE & THEORY | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF BEHAVIORAL FINANCE | QUANTITATIVE FINANCE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | EMERGING MARKETS FINANCE AND TRADE | MATHEMATICAL FINANCE |
| Article Title | Nearly Exact Bayesian Estimation of Non-linear No-Arbitrage Term-Structure Models\* | Financial Statement Fraud Detection: An Analysis of Statistical and Machine Learning Algorithms | A Support Vector Machine model for classification of efficiency: An application to M&A | Employing Google Trends and Deep Learning in Forecasting Financial Market Turbulence | An extended likelihood framework for modelling discretely observed credit rating transitions | A machine-learning analysis of the rationality of aggregate stock market forecasts | Risk Early Warning Research on China's Futures Company | Expected median of a shifted Brownian motion: Theory and calculations |
| Authors | Pericoli, M; Taboga, M | Perols, J | Petridis, K; Tampakoudis, I;  Drogalas, G; Kiosses, N | Petropoulos, A; Siakoulis, V; Stavroulakis, E; Lazaris, P; Vlachogiannakis, N | Pfeuffer, M; Mostel, L; Fischer, M | Pierdzioch, C; Risse, M | Ping, W; Wang, F; Wang, AH;  Huang, YC | Piterbarg, VV |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Options, limit order trading | Options, limit order trading | Options, limit order trading | Asset pricing |
| Data Origin | Europe | Europe | Asia | North America | Global | North America | Europe | North America |
| Pub.Year | 2017 | 2018 | 2022 | 2021 | 2023 | 2021 | 2020 | 2022 |
| Discipline | Finance | Finance | Accounting | Finance | Finance | Finance | Finance | Finance |
| Journal | FINANCE RESEARCH LETTERS | JOURNAL OF BANKING & FINANCE | AUSTRALASIAN ACCOUNTING BUSINESS AND FINANCE JOURNAL | JOURNAL OF INTERNATIONAL MONEY AND FINANCE | INTERNATIONAL JOURNAL OF ISLAMIC AND MIDDLE EASTERN FINANCE AND MANAGEMENT | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | REVIEW OF BEHAVIORAL FINANCE |
| Article Title | The depreciation of the pound post-Brexit: Could it have been predicted? | The state dependent impact of bank exposure on sovereign risk | Predicting Credit Ratings using Deep Learning Models - An Analysis of the Indian IT Industry | Technological progress and monetary policy: Managing the fourth industrial revolution | Islamic banking, efficiency and societal welfare: a machine-learning, agent-based study | Economic stimulus through bank regulation: Government responses to the COVID-19 crisis | Who is unhappy for Brexit? A machine-learning, agent-based study on financial instability | Stock return drivers: a mix of reasons and emotions |
| Authors | Plakandaras, V; Gupta, R; Wohar, ME | Podstawski, M; Velinov, A | Pol, S; Hudnurkar, M; Ambekar, SS | Poloz, SS | Polyzos, E; Samitas, A; Syriopoulos, K | Polyzos, S; Samitas, A; Kampouris, I | Polyzos, S; Samitas, A; Katsaiti, MS | Pornpikul, C; Nettayanun, S |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk |
| Data Origin | North America | North America | North America | Asia | North America | North America | Global | Asia |
| Pub.Year | 2019 | 2021 | 2010 | 2018 | 2021 | 2022 | 2018 | 2017 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Accounting |
| Journal | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | SIAM JOURNAL ON FINANCIAL MATHEMATICS | PACIFIC-BASIN FINANCE JOURNAL | JOURNAL OF FINANCIAL STABILITY | JOURNAL OF FINANCIAL ECONOMETRICS | JOURNAL OF PORTFOLIO MANAGEMENT | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS |
| Article Title | Forecasting market states | A cost-effective approach to portfolio construction with range-based risk measures | Optimal Allocation of a Futures Portfolio Utilizing Numerical Market Phase Detection | Exploiting the low-risk anomaly using machine learning to enhance the Black-Litterman framework: Evidence from South Korea | Debt structure instability using machine learning | Forecasting Equity Index Volatility by Measuring the Linkage among Component Stocks | Hierarchical Clustering-Based Asset Allocation | Detecting corporate tax evasion using a hybrid intelligent system: A case study of Iran |
| Authors | Procacci, PF; Aste, T | Pun, CS; Wang, L | Putzig, L; Becherer, D; Horenko, I | Pyo, S; Lee, J | Qi, QR; Wang, J | Qiu, Y; Xie, T; Yu, J; Zhou, QK | Raffinot, T | Rahimikia, E; Mohammadi, S; Rahmani, T; Ghazanfari, M |
| Cluster | Markets and time-series forecasts | Textual analysis | Asset pricing | Markets and time-series forecasts | Textual analysis | Options, limit order trading | Options, limit order trading | Markets and time-series forecasts |
| Data Origin | Global | Global | Global | Global | North America | N/A | N/A | North America |
| Pub.Year | 2011 | 2023 | 2019 | 2022 | 2017 | 2023 | 2018 | 2017 |
| Discipline | Finance | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | EUROPEAN ACCOUNTING REVIEW | FINANCIAL ANALYSTS JOURNAL | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF BANKING & FINANCE | MATHEMATICAL FINANCE | SIAM JOURNAL ON FINANCIAL MATHEMATICS | JOURNAL OF EMPIRICAL FINANCE |
| Article Title | WHEN MARKETS FALL DOWN: ARE EMERGING MARKETS ALL THE SAME? | Machine Learning in Management Accounting Research: Literature Review and Pathways for the Future | Machine Learning for Stock Selection | Past, present, and future of the application of machine learning in cryptocurrency research | Intraday online investor sentiment and return patterns in the US stock market | Deep empirical risk minimization in finance: Looking into the future | Sequential Design and Spatial Modeling for Portfolio Tail Risk Measurement | Using dynamic model averaging in state space representation with dynamic Occam's window and applications to the stock and gold market |
| Authors | Ramos, SB; Vermunt, JK; Dias, JG | Ranta, M; Ylinen, M; Jarvenpaa, M | Rasekhschaffe, KC; Jones, RC | Ren, YS; Ma, CQ; Kong, XL;  Baltas, K; Zureigat, Q | Renault, T | Reppen, AM; Soner, HM | Risk, J; Ludkovski, M | Risse, M; Ohl, L |
| Cluster | Risk management | Textual analysis | Markets and time-series forecasts | Options, limit order trading | Markets and time-series forecasts | Options, limit order trading | Markets and time-series forecasts | Textual analysis |
| Data Origin | North America | Europe | North America | North America | Africa | N/A | Global | Global |
| Pub.Year | 2019 | 2020 | 2012 | 2021 | 2021 | 2014 | 2020 | 2023 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | FINANCIAL MANAGEMENT | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL ECONOMETRICS | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY | JOURNAL OF COMPUTATIONAL FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY |
| Article Title | Machine learning and asset allocation | The forecasting power of the multi-language narrative of sell-side research: A machine learning evaluation | A probabilistic clustering method for US interest rate analysis | Deep Learning for Mortgage Risk | Pan-African banks, banking interconnectivity: A new systemic risk measure in the WAEMU | Application of the improved fast Gauss transform to option pricing under jump-diffusion processes | Machine learning as an early warning system to predict financial crisis | Fear sells: On the sentiment deceptions and fundraising success of initial coin offerings |
| Authors | Routledge, BR | Rybinski, K | Saadaoui, F | Sadhwani, A; Giesecke, K; Sirignano, J | Saidane, D; Sene, B; Kanga, KD | Sakuma, T; Yamada, Y | Samitas, A; Kampouris, E; Kenourgios, D | Sapkota, N; Grobys, K |
| Cluster | Textual analysis | Options, limit order trading | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Textual analysis |
| Data Origin | Europe | Global | Asia | Asia | Asia | Global | Europe | North America |
| Pub.Year | 2020 | 2022 | 2022 | 2021 | 2023 | 2015 | 2023 | 2020 |
| Discipline | Finance | Finance | Accounting | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | ASTIN BULLETIN-THE JOURNAL OF THE INTERNATIONAL ACTUARIAL ASSOCIATION | AUSTRALASIAN ACCOUNTING BUSINESS AND FINANCE JOURNAL | MANAGERIAL FINANCE | MANAGERIAL FINANCE | EUROPEAN JOURNAL OF FINANCE | EUROPEAN FINANCIAL MANAGEMENT | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING |
| Article Title | Unraveling the relationship between social moods and the stock market: Evidence from the United Kingdom | POINT AND INTERVAL FORECASTS OF DEATH RATES USING NEURAL NETWORKS | Designing a Novel Model for Stock Price Prediction Using an Integrated Multi-Stage Structure: The Case of the Bombay Stock Exchange | On the determinants and prediction of corporate financial distress in India | Bond rating determinants and modeling: evidence from India | Modelling commodity value at risk with Psi Sigma neural networks using open-high-low-close data | Modelling failure rates with machine-learning models: Evidence from a panel of UK firms | Did the banking sector foresee the financial crisis? Evidence from risk factor disclosures |
| Authors | Saurabh, S; Dey, K | Schnurch, S; Korn, R | Sedighi, M; Roodposhti, FR | Sehgal, S; Mishra, RK; Deisting, F; Vashisht, R | Sehgal, S; Vasishth, V; Agrawal, TJ | Sermpinis, G; Laws, J; Dunis, CL | Sermpinis, G; Tsoukas, S; Zhang, YQ | Shabestari, MA; Moffitt, K; Sarath, B |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | N/A | Markets and time-series forecasts | Options, limit order trading | Bankruptcy prediction, credit risk | Options, limit order trading | Options, limit order trading |
| Data Origin | Global | Asia | Global | North America | Asia | Asia | Asia | North America |
| Pub.Year | 2022 | 2021 | 2022 | 2017 | 2023 | 2022 | 2022 | 2019 |
| Discipline | Finance | Finance | Finance | Accounting | Accounting | Finance | Finance | Finance |
| Journal | FINANCE RESEARCH LETTERS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF SUSTAINABLE FINANCE & INVESTMENT | SPANISH JOURNAL OF FINANCE AND ACCOUNTING-REVISTA ESPANOLA DE FINANCIACION Y CONTABILIDA | ACCOUNTING AND FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | FINANCE RESEARCH LETTERS | QUANTITATIVE FINANCE |
| Article Title | Extreme tail network analysis of cryptocurrencies and trading strategies | Categorization of mergers and acquisitions using transaction network features | The pertinence of incorporating ESG ratings to make investment decisions: a quantitative analysis using machine learning | Stock price trend prediction using Bayesian regularised radial basis function network model | Tail risk of coal futures in China's market | Impact of financial development and internet use on export growth: New evidence from machine learning models | The lending risk predicting of the folk informal financial organization from big data using the deep learning hybrid model | Universal features of price formation in financial markets: perspectives from deep learning |
| Authors | Shahzad, SJH; Bouri, E; Ahmad, T;  Naeem, MA | Shao, BH; Asatani, K; Sasaki, H; Sakata, I | Sharma, U; Gupta, A; Gupta, SK | Sheelapriya, G; Murugesan, R | Shen, Z; Wang, ML; Wan, Q | Shetewy, N; Shahin, AI; Omri, A; Dai, KZ | Shi, T; Li, CY; Wanyan, H; Xu, Y; Zhang, W | Sirignano, J; Cont, R |
| Cluster | Options, limit order trading | Options, limit order trading | Textual analysis | Risk management | Markets and time-series forecasts | Textual analysis | Options, limit order trading | Options, limit order trading |
| Data Origin | North America | North America | Global | North America | North America | North America | Global | Asia |
| Pub.Year | 2017 | 2019 | 2021 | 2022 | 2022 | 2021 | 2020 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | SIAM JOURNAL ON FINANCIAL MATHEMATICS | QUANTITATIVE FINANCE | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY | FINANCE RESEARCH LETTERS | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | JOURNAL OF FINANCIAL SERVICES RESEARCH | QUANTITATIVE FINANCE | FINANCE RESEARCH LETTERS |
| Article Title | Stochastic Gradient Descent in Continuous Time | Deep learning for limit order books | On the information content of sovereign credit rating reports: Improving the predictability of rating transitions | Predicting the debt-equity decision | Efficient portfolio construction by means of CVaR and k-means plus plus clustering analysis: Evidence from the NYSE | Breaking the Word Bank: Measurement and Effects of Bank Level Uncertainty | Calibrating rough volatility models: a convolutional neural network approach | The prediction of price gap anomaly in Chinese stock market: Evidence from the dependent functional logit model |
| Authors | Sirignano, J; Spiliopoulos, K | Sirignano, JA | Slapnik, U; Loncarski, I | Smith, GP | Soleymani, F; Vasighi, M | Soto, PE | Stone, H | Su, ZF; Bao, HH; Li, QF; Xu, BY; Cui, X |
| Cluster | Textual analysis | Textual analysis | Textual analysis | Risk management | Options, limit order trading | Risk management | Options, limit order trading | Asset pricing |
| Data Origin | N/A | Global | North America | Asia | Asia | North America | Europe | Global |
| Pub.Year | 2019 | 2016 | 2022 | 2021 | 2019 | 2021 | 2020 | 2021 |
| Discipline | Accounting | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | ACCOUNTING HORIZONS | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | JOURNAL OF SUSTAINABLE FINANCE & INVESTMENT | REVIEW OF FINANCE | QUANTITATIVE FINANCE | JOURNAL OF FINANCIAL STABILITY | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | JOURNAL OF FINANCIAL MARKETS |
| Article Title | Applying Deep Learning to Audit Procedures: An Illustrative Framework | The reports of my death are greatly exaggerated-Artificial intelligence research in accounting | Canadian banks' responses to COVID-19: a strategic positioning analysis | Fintech for the Poor: Financial Intermediation Without Discrimination | Encoding of high-frequency order information and prediction of short-term stock price by deep learning | How are network centrality metrics related to interest rates in the Mexican secured and unsecured interbank markets?\* | A framework for analyzing financial behavior using machine learning classification of personality through handwriting analysis | Does it pay to follow anomalies research? Machine learning approach with international evidence |
| Authors | Sun, T | Sutton, SG; Holt, M; Arnold, V | Talbot, D; Ordonez-Ponce, E | Tantri, P | Tashiro, D; Matsushima, H; Izumi, K; Sakaji, H | Tellez-Leon, IE; Martinez-Jaramillo, S; Escobar-Farfan, LOL; Hochreiter, R | Thomas, S; Goel, M; Agrawal, D | Tobek, O; Hronec, M |
| Cluster | Bankruptcy prediction, credit risk | Options, limit order trading | Markets and time-series forecasts | Options, limit order trading | Textual analysis | Risk management | Markets and time-series forecasts | Bankruptcy prediction, credit risk |
| Data Origin | Global | North America | Asia | N/A | Asia | North America | North America | Asia |
| Pub.Year | 2020 | 2020 | 2010 | 2023 | 2023 | 2022 | 2020 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF FINANCIAL STABILITY | SIAM JOURNAL ON FINANCIAL MATHEMATICS | QUANTITATIVE FINANCE | ASIA-PACIFIC FINANCIAL MARKETS | EMERGING MARKETS FINANCE AND TRADE | QUANTITATIVE FINANCE | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS |
| Article Title | Predicting systemic financial crises with recurrent neural networks | Deep-Learning Solution to Portfolio Selection with Serially Dependent Returns | Portfolio selection based on the mean-VaR efficient frontier | Control Variate Method for Deep BSDE Solver Using Weak Approximation | Can Digital Transformation Facilitate Firms' M&A: Empirical Discovery Based on Machine Learning | Are missing values important for earnings forecasts? A machine learning perspective | Latent factor model for asset pricing | Leveraging random forest in micro-enterprises credit risk modelling for accuracy and interpretability |
| Authors | Tolo, E | Tsang, KH; Wong, HY | Tsao, CY | Tsuchida, Y | Tu, W; He, J | Uddin, A; Tao, XY; Chou, CC; Yu, DT | Uddin, A; Yu, DT | Uddin, MS; Chi, GT; Al Janabi, MAM; Habib, T |
| Cluster | Textual analysis | Asset pricing | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk |
| Data Origin | North America | North America | North America | Europe | North America | North America | Global | Asia |
| Pub.Year | 2021 | 2023 | 2022 | 1998 | 2019 | 1999 | 2020 | 2020 |
| Discipline | Finance | Finance | Accounting | Finance | Finance | Finance | Finance | Finance |
| Journal | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE | REVIEW OF FINANCIAL STUDIES | BRITISH ACCOUNTING REVIEW | JOURNAL OF BANKING & FINANCE | QUANTITATIVE FINANCE | REVIEW OF FINANCIAL STUDIES | JOURNAL OF BEHAVIORAL FINANCE | JOURNAL OF EMERGING MARKET FINANCE |
| Article Title | Investor emotions and earnings announcements | Man versus Machine Learning: The Term Structure of Earnings Expectations and Conditional Biases | Predicting industry sectors from financial statements: An illustration of machine learning in accounting research | Genetic algorithms applications in the analysis of insolvency risk | A cluster driven log-volatility factor model: a deepening on the source of the volatility clustering | Stock market overreaction to bad news in good times: A rational expectations equilibrium model | Exuberance in Financial Markets: Evidence from Machine Learning Algorithms | Predicting Financial Health of Banks for Investor Guidance Using Machine Learning Algorithms |
| Authors | Vamossy, DF | van Binsbergen, JH; Han, X; Lopez-Lira, A | van der Heijden, H | Varetto, F | Verma, A; Buonocore, RJ;  Di Matteo, T | Veronesi, P | Viebig, J | Viswanathan, PK; Srinivasan, S; Hariharan, N |
| Cluster | Risk management | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Textual analysis | Options, limit order trading | Textual analysis | Markets and time-series forecasts | Asset pricing |
| Data Origin | North America | N/A | Global | Asia | Global | Asia | North America | North America |
| Pub.Year | 2021 | 2018 | 2022 | 2021 | 2021 | 2022 | 2020 | 2021 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | JOURNAL OF ECONOMICS AND BUSINESS | FINANCE RESEARCH LETTERS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | ASTIN BULLETIN-THE JOURNAL OF THE INTERNATIONAL ACTUARIAL ASSOCIATION | EMERGING MARKETS FINANCE AND TRADE | MATHEMATICAL FINANCE | JOURNAL OF FINANCIAL MARKETS |
| Article Title | Implied volatility directional forecasting: a machine learning approach | Some financial regulatory implications of artificial intelligence | Aggregate Investor Attention and Bitcoin Return: The Long Short-term Memory Networks Perspective | Textual sentiment of comments and collapse of P2P platforms: Evidence from China's P2P market | NEIGHBOURING PREDICTION FOR MORTALITY | Controlling Shareholder Characteristics and Corporate Debt Default Risk: Evidence Based on Machine Learning | Continuous-time mean-variance portfolio selection: A reinforcement learning framework | Forecasting stock returns: A time-dependent weighted least squares approach\* |
| Authors | Vrontos, SD; Galakis, J; Vrontos, ID | Wall, LD | Wang, C; Shen, DH;  Li, YW | Wang, C; Zhang, Y;  Zhang, WG; Gong, X | Wang, CW; Zhang, JG; Zhu, WJ | Wang, D; Wu, ZC; Zhu, BZ | Wang, HR; Zhou, XY | Wang, YD; Hao,,XF;  Wu, CF |
| Cluster | Markets and time-series forecasts | Options, limit order trading | Asset pricing | Options, limit order trading | Markets and time-series forecasts | Asset pricing | Markets and time-series forecasts | Bankruptcy prediction, credit risk |
| Data Origin | Global | Asia | Global | North America | North America | North America | Asia | Oceania |
| Pub.Year | 2022 | 2021 | 2019 | 2020 | 2018 | 2019 | 2020 | 2006 |
| Discipline | Finance | Finance | Finance | Finance | Accounting | Finance | Finance | Accounting |
| Journal | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | EMERGING MARKETS FINANCE AND TRADE | FINANCIAL MARKETS AND PORTFOLIO MANAGEMENT | QUANTITATIVE FINANCE | AUSTRALASIAN ACCOUNTING BUSINESS AND FINANCE JOURNAL | JOURNAL OF ASSET MANAGEMENT | ASIA-PACIFIC FINANCIAL MARKETS | ACCOUNTING AND FINANCE |
| Article Title | Can investors' informed trading predict cryptocurrency returns? Evidence from machine learning | An Intelligent Learning and Ensembling Framework for Predicting Option Prices | Machine learning in empirical asset pricing | Quant GANs: deep generation of financial time series | A Mathematical Model for Predicting Debt Repayment: A Technical Note | Tree-based machine learning approaches for equity market predictions | Capturing the Order Imbalance with Hidden Markov Model: A Case of SET50 and KOSPI50 | Data preprocessing and data parsimony in corporate failure forecast models: evidence from Australian materials industry |
| Authors | Wang, YQ; Wang, CF; Sensoy, A; Yao, SY;  Cheng, FY | Wei, XY; Xie, ZL; Cheng, R; Zhang, D; Li, Q | Weigand, A | Wiese, M; Knobloch, R;  Korn, R; Kretschmer, P | Wijewardhana, UA | Wolff, D; Neugebauer, U | Wu, PL; Siwasarit, W | Wu, WP; Lee, VCS; Tan, TY |
| Cluster | Risk management | Bankruptcy prediction, credit risk | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts | Options, limit order trading |
| Data Origin | Global | Global | Asia | Asia | Asia | Asia | North America | Asia |
| Pub.Year | 2022 | 2019 | 2021 | 2022 | 2021 | 2016 | 2015 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | FINANCE RESEARCH LETTERS | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | EMERGING MARKETS FINANCE AND TRADE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | PACIFIC-BASIN FINANCE JOURNAL | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS |
| Article Title | Are non-fungible tokens (NFTs) different asset classes? Evidence from quantile connectedness approach | Generalized fuzzy soft sets theory-based novel hybrid ensemble credit scoring model | Green Transportation and Information Uncertainty in Gasoline Distribution: Evidence from China | Can sentiments on macroeconomic news explain stock returns? Evidence form social network data | Stock market reactions to the COVID-19 pandemic: The moderating role of corporate big data strategies based on Word2Vec\* | Trading profitability from learning and adaptation on the Tokyo Stock Exchange | Gaussian process-based algorithmic trading strategy identification | A new risk measurement method for China's carbon market |
| Authors | Xia, YF; Li, JL; Fu, YT | Xu, DY; Zhang, XY; Feng, HL | Xu, XF; Wang, CL; Li, J; Shi, CM | Xu, YY; Zhao, JC | Xue, FJ; Li, XY; Zhang, T; Hu, N | Yamamoto, R | Yang, SY; Qiao, QF; Beling, PA; Scherer, WT; Kirilenko, AA | Yang, XZ; Zhang, C; Yang, Y; Wang, WJ; Wagan, ZA |
| Cluster | Asset pricing | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Asset pricing | Bankruptcy prediction, credit risk | Bankruptcy prediction, credit risk | Risk management |
| Data Origin | Asia | Global | Europe | Asia | North America | Global | Global | North America |
| Pub.Year | 2022 | 2022 | 2022 | 2022 | 2022 | 2020 | 2021 | 2020 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | PACIFIC-BASIN FINANCE JOURNAL | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | EUROPEAN JOURNAL OF FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | FINANCE RESEARCH LETTERS | JOURNAL OF BEHAVIORAL AND EXPERIMENTAL FINANCE |
| Article Title | Six-factor asset pricing and portfolio investment via deep learning: Evidence from Chinese stock market | A volatility model based on adaptive expectations: An improvement on the rational expectations model | A portfolio construction framework usingLSTM-based stock markets forecasting | Spatial Prediction of Apartment Rent using Regression-Based and Machine Learning-Based Approaches with a Large Dataset | Good volatility, bad volatility, and time series return predictability | A novel dual-weighted fuzzy proximal support vector machine with application to credit risk analysis | Can small sample dataset be used for efficient internet loan credit risk assessment? Evidence from online peer to peer lending | Combining multiple probability predictions in the presence of class imbalance to discriminate between potential bad and good borrowers in the peer-to-peer lending market |
| Authors | Yao, HX; Xia, SH; Liu, H | Yao, Y; Zhao, Y; Li, Y | Yildiz, ZC; Yildiz, SB | Yoshida, T; Murakami, D; Seya, H | Yu, HH; Hao, XF; Wang, YD | Yu, L; Yao, X; Zhang, XM; Yin, H; Liu, J | Yu, LA; Zhang, XM | Zanin, L |
| Cluster | Markets and time-series forecasts | Markets and time-series forecasts | Markets and time-series forecasts | Risk management | Risk management | Risk management | Textual analysis | Markets and time-series forecasts |
| Data Origin | Global | North America | Global | North America | Global | Global | Oceania | North America |
| Pub.Year | 2021 | 2018 | 2020 | 2022 | 2022 | 2023 | 2022 | 2021 |
| Discipline | Finance | Finance | Finance | Accounting | Finance | Finance | Accounting | Finance |
| Journal | JOURNAL OF INTERNATIONAL FINANCIAL MARKETS INSTITUTIONS & MONEY | REVIEW OF QUANTITATIVE FINANCE AND ACCOUNTING | QUANTITATIVE FINANCE | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | FINANCE RESEARCH LETTERS | FINANCE RESEARCH LETTERS | INTERNATIONAL JOURNAL OF ACCOUNTING INFORMATION SYSTEMS | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE |
| Article Title | The quest for multidimensional financial immunity to the COVID-19 pandemic: Evidence from international stock markets | Data analytic approach for manipulation detection in stock market | A neural network enhanced volatility component model | Explainable Artificial Intelligence (XAI) in auditing | Carbon price prediction models based on online news information analytics | Machine learning approaches for constructing the national anti-money laundering index | Continuous monitoring with machine learning and interactive data visualization: An application to a healthcare payroll process | A firefly algorithm modified support vector machine for the credit risk assessment of supply chain finance |
| Authors | Zaremba, A; Kizys, R; Tzouvanas, P; Aharon, DY; Demir, E | Zhai, J; Cao, Y; Ding, XM | Zhai, J; Cao, Y; Liu, XQ | Zhang, CY; Cho, S; Vasarhelyi, M | Zhang, F; Xia, Y | Zhang, GK; Gao, ZA;  Dong, JE; Mei, DX | Zhang, GY; Atasoy, H; Vasarhelyi, MA | Zhang, H; Shi, YX;  Yang, XR; Zhou, RL |
| Cluster | Options, limit order trading | Bankruptcy prediction, credit risk | Options, limit order trading | Asset pricing | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts | Asset pricing |
| Data Origin | Global | Asia | North America | Asia | Asia | Asia | Global | North America |
| Pub.Year | 2021 | 2022 | 2023 | 2022 | 2022 | 2021 | 2019 | 2022 |
| Discipline | Finance | Finance | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | QUANTITATIVE FINANCE | FINANCE RESEARCH LETTERS | FINANCE RESEARCH LETTERS | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS | JOURNAL OF EMPIRICAL FINANCE |
| Article Title | Option hedging using LSTM-RNN: an empirical analysis | Evolutionary patterns of onshore and offshore Renminbi exchange rates with convexity-concavity indicators | A two-step framework for arbitrage-free prediction of the implied volatility surface | Constructing long-short stock portfolio with a new listwise learn-to-rank algorithm | Detection of fraud statement based on word vector: Evidence from financial companies in China | The role of investor attention in predicting stock prices: The long short-term memory networks perspective | Can the VAR model outperform MRS model for asset allocation in commodity market under different risk preferences of investors? | Stock return prediction: Stacking a variety of models |
| Authors | Zhang, JH; Huang, WJ | Zhang, Q; Sornette, D; Han, LY | Zhang, WY; Li, LF; Zhang, GQ | Zhang, X; Wu, L; Chen, ZX | Zhang, Y; Hu, AL; Wang, JH; Zhang, YJ | Zhang, YJ; Chu, G; Shen, DH | Zhang, YJ; Lin, JJ | Zhao, AB; Cheng, TT |

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| --- | --- | --- | --- | --- | --- | --- | --- |
| Cluster | Textual analysis | Markets and time-series forecasts | Markets and time-series forecasts | Textual analysis | Asset pricing | Asset pricing | Bankruptcy prediction, credit risk |
| Data Origin | Asia | North America | Global | Asia | Global | Global | Asia |
| Pub.Year | 2022 | 2018 | 2023 | 2023 | 2020 | 2021 | 2022 |
| Discipline | Accounting | Finance | Finance | Finance | Finance | Finance | Finance |
| Journal | CHINA JOURNAL OF ACCOUNTING RESEARCH | QUANTITATIVE FINANCE | RESEARCH IN INTERNATIONAL BUSINESS AND FINANCE | JOURNAL OF REAL ESTATE FINANCE AND ECONOMICS | QUARTERLY JOURNAL OF FINANCE | QUARTERLY JOURNAL OF FINANCE | INTERNATIONAL REVIEW OF FINANCIAL ANALYSIS |
| Article Title | Linguistic specificity and stock price synchronicity | Neural network copula portfolio optimization for exchange traded funds | Analysing and forecasting co-movement between innovative and traditional financial assets based on complex network and machine learning | A Sentiment Index of the Housing Market in China: Text Mining of Narratives on Social Media | High-Dimensional Estimation, Basis Assets, and the Adaptive Multi-Factor Model | Time-Invariance Coefficients Tests with the Adaptive Multi-Factor Model | Research on optimization of an enterprise financial risk early warning method based on the DS-RF model |
| Authors | Zhao, W; Yang, HF; Zhou, H | Zhao, Y; Stasinakis, C;  Sermpinis, G; Shi, YK | Zhou, Y; Xie, C; Wang, GJ;  Zhu, Y; Uddin, GS | Zhu, EW; Wu, J; Liu, HY; Li, KY | Zhu, L; Basu, S; Jarrow, RA; Wells, MT | Zhu, L; Jarrow, RA; Wells, MT | Zhu, WD; Zhang, TJ; Wu, Y;  Li, SR; Li, ZM |

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