

Empirical Finance: A Review

For Personal Reference

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Inspired by the Course *Empirical Finance* at
London Business School by *Dr. Svetlana Bryzgalova*

February 10, 2021

Here we go!

Empirical finance is an absolutely fascinating field, with some of the most cutting-edge methodologies and the most exploratory techniques. Although it is not my speciality, I am always interested in this literature. During my pre-doc research fellowship at London Business School, I have had the privilege to study in the course *Financial Economics II: Empirical Finance*. The course instructor Dr. Svetlana Bryzgalova is absolutely one of the most brilliant scholars I have encountered. Thanks to her, I have got to understand this literature more systematically. In this (personal) review, I summarize some of my favorite works in empirical finance and

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