

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*

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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 the most influential and inspirational works in this field and organize them by different topics. The structure of this review resembles the structure of Dr. Bryzgalova's course, but adjusted according to my personal research interest. I intend to review classic works and discuss some potential directions of future study regarding my personal interest in Behavioral Economics, Game Theory and Network.

I thank Dr. Svetlana Bryzgalova for her valuable intuitions and impressive knowledge of the empirical finance literature. I thank Dr. Stephen Schaefer

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