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Time Series Analysis and Big Data in Finance

Guest Editors:

Prof. Dr. Norman R. Swanson
Department of Economics,
School of Arts and Sciences,
Rutgers University, 75 Hamilton
Street, New Brunswick, NJ 08901,
USA

nswanson@
economics.rutgers.edu

Dr. Weijia Peng
Department of Finance, Sacred
Heart University, Fairfield, CT
06825, USA

pengw@sacredheart.edu

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Message from the Guest Editors

Dear Colleagues,

The objective of this special issue is to disseminate novel and original research that includes real-world applications of big data modeling and predictive analytics in the financial markets. In conjunction with the recent introduction of a vast number of "big" and "massive" datasets, a great number of new statistical/econometric tools and methods have been developed for analyzing such high-dimensional and high-frequency data. Examples include new tools and methods in machine learning, data mining, and dimension reduction, to name a few. Empirical and theoretical articles that focus on the use of such data in contexts analyzing, modeling and forecasting financial variables in the areas of financial economics and econometrics, such as asset pricing, risk management, risk measurement, portfolio management are solicited. For example, submissions that contain empirical and/or theoretical research on the use of high-frequency and/or high-dimensional data in the analysis of nonparametric volatility estimators, dimension reduction in econometric and financial models, forecasting, and new measures of financial uncertainty are encouraged.

Special Issue

Editor-in-Chief

Prof. Dr. Michael McAleer
Department of Finance, College of Management, Asia University, Taichung 41354, Taiwan

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management* (*JRFM*), an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

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