Special Issue on Financial Econometrics

Call for Papers

Financial econometrics usually refers to the quantitative analysis of financial markets. As a bridge linking financial theory and empirical evidence, financial econometrics plays an important role in modern finance. It can be used to test economic hypothesis and financial theory, model and predict financial market behavior, and explain financial phenomena. At the same time, these advances in academic research have also had a far-reaching impact on modern finance and investment management.

In this special issue, we intend to invite front-line researchers and authors to submit original researches and review articles on exploring **financial econometrics**. Potential topics include, but are not limited to:

- Financial high frequency data
- Heavy tail phenomena
- Empirical finance
- Econometric modeling
- Price hypothesis test
- Financial time series analysis
- Financial forecast
- Application of financial econometrics

Authors should read over the journal's For Authors carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal's Paper Submission System.

Please kindly notice that the "**Special Issue**" under your manuscript title is supposed to be specified and the research field "**Special Issue – *Financial Econometrics***" should be chosen during your submission.

According to the following timetable:

Submission Deadline	June 18th, 2019
Publication Date	August 2019

Guest Editor:

For further questions or inquiries
Please contact Editorial Assistant at
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