

1. Record Nr.	UNINA9910346675203321
Autore	Hamori Shigeyuki
Titolo	Empirical Finance
Pubbl/distr/stampa	MDPI - Multidisciplinary Digital Publishing Institute, 2019
Descrizione fisica	1 electronic resource (276 p.)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	<p>There is no denying the role of empirical research in finance and the remarkable progress of empirical techniques in this research field. This Special Issue focuses on the broad topic of “Empirical Finance” and includes novel empirical research associated with financial data. One example includes the application of novel empirical techniques, such as machine learning, data mining, wavelet transform, copula analysis, and TV-VAR, to financial data. The Special Issue includes contributions on empirical finance, such as algorithmic trading, market efficiency, market microstructure, portfolio theory and asset allocation, asset pricing models, liquidity risk premium, currency crisis, return predictability, and volatility modeling.</p>