

Special Issue

Econometric Analysis of Networks

Message from the Guest Editor

Over the last couple of years, network analysis has rapidly become an important area of research in economics and finance. Network techniques aim at providing tools to analyze the degree of interconnectedness in high dimensional multivariate systems and its implications. Following the 2007-2009 financial crisis, a number of authors have started to apply these tools to study interconnections in the financial system. One of the main objectives of this strand of the literature is to identify highly interconnected financial institutions which might pose systemic threats to entire financial system. This has been also motivated by the current financial regulation environment which focuses on identifying SIFIs (Systemically Important Financial Institution). This special issue is intended to reflect the current theoretical and empirical research on network analysis in econometrics with a focus on financial applications.

Guest Editor

Prof. Dr. Christian Brownlees

Department of Economics and Business, Pompeu Fabra University,
Ramon Trias Fargas 25-27, Office 2-E10, 08005 Barcelona, Spain

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MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
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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.

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph,
ON N1G2W1, Canada

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