

Call for Papers

EUROPEAN FINANCIAL MANAGEMENT



SPECIAL ISSUE

“Advancing Machine Learning in Finance”

Guest Editors:

Sylvain Barthélemy, TAC Economics

Ioannis Kyriakou, Cass Business School, City, University of London

Hans-Jörg von Mettenheim, IPAG

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The special issue will comprise a selection of papers presented at the 27th [Forecasting Financial Markets Conference](#) organized by the Forecasting Financial Markets Association
17–19 June, 2020, Milan, Italy

Objective. At the present time, machine learning and its interaction with financial decision is of topical interest. Given the increasing volume of research in this area, accurate historical records, and the quantitative nature of the finance world, machine learning methods find fruitful applications in areas such as trading, risk modelling, natural language processing, risk management and pricing. Machine learning techniques are increasingly extending and enhancing decision-making in finance, insurance and economics through such means as analyzing data trends, providing forecasts, developing data consistency, quantifying financial risk, and suggesting courses of action. Financial Times argue that 89% of European banks have started work with machine learning, while the US banking sector plans to invest more than \$20 billion in new technologies by 2020 (13/5/18, FT).

Topics. With a focus on financial, insurance and economic problems, the topics suitable for the special issue include, but are not limited, to the following: deep learning and data mining; natural language processing in finance; insurtech; multiple hypothesis testing and bootstrapping; Bayesian inference; LASSO and shrinkage regression; fuzzy logic and decision trees.

Publication opportunity. All submitted papers will be handled by the Guest Editors and will follow the standard (fast-track) blind review process of *European Financial Management*. The acceptance letter will be issued and sent to the authors from the EFM office.

Electronic submission. Authors are invited to submit two (2) files in PDF format: (1) a complete paper and (2) an anonymous version of the paper via the EFMA website (<https://www.efmaefm.org/0EFMJOURNAL/submissions/details.php>) indicating with a brief note that their paper should be considered for the EFM special issue in “Advancing Machine Learning in Finance”. All submitted papers must include an abstract of 100 words explaining the contribution of the paper.

Key dates. Papers presented at the FFM 2020 conference: June 17th–19th, 2020; Deadline for submission of extended papers meeting EFM requirements: November 30th, 2020; Paper decision (accept, reject or revise): January 31st, 2021.

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