WEALTH HEALTH GOVERNANCE CULTURE SUBMISSIONS

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Informatics, Data Mining, Econometrics and Financial Economics: A Connection

This short communication reviews some of the literature in econometrics and financial economics that is related to informatics and data mining. We then discuss some of the research on econometrics and financial economics that could be extended to informatics and data mining beyond the existing areas in econometrics and financial economics.

Additional Metadata

Keywords	econometrics, financial economics, informatics, data mining, theory, statistics
JEL	Econometrics (jel C01), Methodology for Collecting, Estimating, and Organizing Microeconomic Data (jel C81), Methodology for Collecting, Estimating, and Organizing Macroeconomic Data (jel C82), Information and Market Efficiency; Event Studies (jel G14), Information and Internet Services; Computer Software (jel L86), Financial Economics (jel P34)
Persistent URL	hdl.handle.net/1765/79219
Series	Econometric Institute Research Papers
Note	For financial and research support, the first author is grateful to the National Science Council of Taiwan, the second author is most thankful to the Australian Research Council and the National Science Council of Taiwan, and the third author wishes to acknowledge the Research Grants Council of Hong Kong and Hong Kong Baptist University. The third author would also like to thank Robert B. Miller and Howard E. Thompson for their continuous guidance and encouragement.
Organisation	Erasmus School of Economics
Citation APA	Chang, C.-L., McAleer, M.& Wong, W.-K. (2015). Informatics, Data Mining, Econometrics and Financial Economics: A Connection. In *Econometric Institute Research Papers* (EI2015-34).http://hdl.handle.net/1765/79219

Free Full Text (Final Version , 73kb)



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EI2015-34

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November 2015

* For financial and research support, the first author is grateful to the National Science Council of Taiwan, the second author is most thankful to the Australian Research Council and the National Science Council of Taiwan, and the third author wishes to acknowledge the Research Grants Council of Hong Kong and Hong Kong Baptist University. The third author would also like to thank Robert B. Miller and Howard E. Thompson for their continuous guidance and encouragement.



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