

C-L. Chang (Chia-Lin), M.J. McAleer (Michael) and W.-K. Wong (Wing-Keung)

2015-11-01

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 | Chang, C.-L., McAleer, M., & Wong, W.-K. (2015). <i>Informatics, Data Mining, Econometrics and Financial Economics: A Connection</i> (No. EI2015-34). <i>Econometric Institute Research Papers</i> . Retrieved from http://hdl.handle.net/1765/79219 |

APA Style ▲

Chia-Lin Chang
Department of Applied Economics
Department of Finance
National Chung-Hsing University
Taichung, Taiwan

Michael McAleer
Department of Quantitative Finance
National Tsing Hua University
Hsinchu, Taiwan
and
Econometric Institute
Erasmus School of Economics
Erasmus University Rotterdam
and
Tilburg Institute, The Netherlands
and
Department of Quantitative Economics
Complutense University of Madrid
Spain

Wing-Keung Wong
Department of Economics
Hong Kong Baptist University
Hong Kong, China

November 2015

* The financial and research support, the first author is grateful to the National Science Council of Taiwan, the second author is most grateful 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 N. Miller and Steven E. Thompson for their eminence guidance and encouragement.



About

[Research Matters](#)

[Open Access](#)

[Privacy Statement](#)