

Call for papers

The Journal of Financial Market Infrastructures

Special Issue on Big Data and Data Science in FMIs

The financial system is rapidly evolving. New payment systems, specialized exchanges, and vast amounts of data unimaginable a few years ago, are now commonplace in financial markets. All these innovations are occurring with a backdrop of unprecedented low interest rates, extensive regulatory changes, and considerable environmental and geopolitical developments. As a consequence, market participants are facing new challenges detecting, processing and responding to market developments that may have long lasting effects on the financial system.

Unfortunately, the extensive data currently being collected does not always lead to enhanced market stability. In fact, large amounts of data could become a burden to market participants and regulators. Therefore, one of the challenges ahead is to devise new methodologies that could allow us to use "big data" efficiently to understand financial markets and enhance financial infrastructures. In this context, data science and machine learning are likely to play a central role, allowing market participants and institutions to craft timely and adequate responses to the various challenges in the financial system.

Thus, the objective of the Special Issue on Big Data and Data Science in FMIs is to attract high quality articles that address these challenges. Relevant topics include market microstructure, big data analytics, artificial intelligence, machine learning, cryptocurrencies, FinTech and distributed ledger technologies (DLTs) in the context of financial market infrastructures and with the aim of enhancing monitoring systems and financial stability.

We welcome articles from academics, regulators and practitioners in the areas of economics, finance, data science, engineering and other professions.

Timeline:

- Submission of extended abstract: 4 August 2020
- Submission of full draft: 2 October 2020
- Final decision by editor: February 2021

Editors:

Jorge Cruz Lopez

(University of Western Ontario and Financial Network Analytics, Ltd.)

Ronald Heijmans

(De Nederlandsche Bank and Payments Canada)

Serafin Martínez Jaramillo (CEMLA)

>> Submission Requirements

Manuscripts should be prepared for publication in accordance with our submissions guidelines, which can be found at: <http://www.risk.net/static/risk-journals-submission-guidelines>
All submissions will be subject to a peer review process by at least two independent peer reviewers. Final decisions on paper acceptance will be taken by the guest editor.

>> Length

The Journal has a strict length policy. Research papers should not exceed 8,000 words, including references. Forum papers should not exceed 6,000 words, including references. Submissions should be sent via the online submission site. Submissions should be sent via the online submission site: <https://editorialexpress.com/risk>

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