# Special Issue

## Advancements in Macroeconometric Modeling and Time Series Analysis

### Message from the Guest Editor

*Econometrics* is looking for state-of-the-art theoretical and empirical contributions in the fields of macroeconomic modeling and time series analysis. Throughout the review process, special attention will be devoted to replicating the empirical estimates (e.g., an external audit of code and data). Both original research articles and reviews are welcome. Research areas may include (but are not limited to) the following:

- econometric testing
- asymptotic theory, simulation, and computation
- causal inference
- sampling methods
- probabilistic prediction
- robust statistics and estimation
- high/infinite-dimensional inference
- semi- and non-parametric models
- mixture models
- statistical modeling for stochastic processes
- Markov regime-switching processes

We look forward to receiving your original contributions.

### Guest Editor

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### Deadline for manuscript submissions

31 December 2025

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# About the Journal

## Message from the Editor-in-Chief

## Editor-in-Chief

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