Special Issue

Special Issue on Time Series Econometrics

Message from the Guest Editors

This Special Issue aims to discuss advances in time series econometrics from both a theoretical and applied perspective. We solicit the submission of papers whose novelty stems from the development and introduction of new time series econometric models. Concerning applied works, the issue is welcoming applications to macroeconomic and financial analysis, their interface, and contributions relevant for policy evaluation. We also welcome papers dealing with the COVID-19 pandemic. We particularly welcome submissions highlighting interesting statistical challenges to which time series econometric methods can contribute.

Guest Editors

Prof. Dr. Alessandra Luati
Dipartimento di Scienze Statistiche "Paolo Fortunati", University of Bologna, 40126 Bologna BO, Italy

Prof. Dr. Claudio Morana
Dipartimento di Economia, Metodi Quantitativi e Strategie di Impresa, University of Milano- Bicocca, 20126 Milano, MI, Italy

Deadline for manuscript submissions

closed (15 June 2022)

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Editor-in-Chief

Prof. Dr. Guglielmo Maria Caporale
Department of Economics and Finance, Brunel University of London, Kingston Lane, Uxbridge UB8 3PH, UK

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