Special Issue

Discrete-Valued Time Series: Modelling, Estimation and Forecasting

Message from the Guest Editors

This Special Issue is concerned with publishing new contributions to the field of Discrete-Valued Time Series. Both methodological advances and applications are encouraged; papers which combine the two are particularly sought. Contributions may involve univariate and multivariate time series models; these may be either observation- or parameter-driven. Topics include specification, estimation and inference methods. Count time series are usually non-negative integers, but papers dealing with binary and categorical variables are also welcome. Methodology may be classical or Bayesian in nature. There is, as of yet, a limited literature on goodness-of-fit methods in this area of modelling and so we would welcome contributions in this field. Other ripe topics for advancement would include forecasting and its applications, change-point detection and diagnostic and model testing methods. General dynamic analysis including impulse response analysis would also be of interest. The issue seeks to bring together a burgeoning stream of literature across a range of fields including, but not limited to, medicine; epidemiology; finance; and economics, discussing advances.

Guest Editors

Prof. Brendan McCabe
University of Liverpool

Prof. Andrew Tremayne
University of Liverpool

Deadline for manuscript submissions

closed (31 December 2020)

Econometrics

mdpi.com/journal/
econometrics

About the Journal

Message from the Editor-in-Chief

Editor-in-Chief

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

Author Benefits

High Visibility:
indexed within Scopus, ESCI (Web of Science), EconLit,
EconBiz, RePEc, and other databases.

Rapid Publication:
manuscripts are peer-reviewed and a first decision is
provided to authors approximately 29.6 days after
submission; acceptance to publication is undertaken in 6.2
days (median values for papers published in this journal in
the first half of 2024).

Recognition of Reviewers:
reviewers who provide timely, thorough peer-review
reports receive vouchers entitling them to a discount on
the APC of their next publication in any MDPI journal, in
appreciation of the work done.

MDPI