Special Issue

Bayesian Econometrics

Message from the Guest Editors

Since the advent of Markov chain Monte Carlo (MCMC) methods in the early 1990s, Bayesian methods have been proposed to a large and growing number of applications. One of the main advantages of Bayesian inference is to deal with different and many sources of uncertainty, including data, model, parameter, parameter restriction uncertainties, in a unified and coherent framework. This Special Issue focuses on exercises where one or more of these features are crucial. Applications include risk measurement in international and financial markets, forecasting, assessment of policy effectiveness in macro and monetary economics. Papers that contain original research on this theme are actively solicited. Indexing & Abstracting Services: Indexed in the Emerging Sources Citation Index (ESCI - Web of Science), EconLit, RePEc, DOAJ and others. Advantages:

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Deadline for manuscript submissions

closed (30 April 2019)

About the Journal

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management* (*JRFM*), an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

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