

## Special Issue

# Nonparametric Econometric Methods and Application

### Message from the Guest Editor

An area of very active research in econometrics over the last 30 years has been that of non- and semi-parametric methods. These methods have provided ways to complement more-traditional parametric approaches in terms of robust alternatives, as well as preliminary data analysis. The field has expanded with important advances both in time series and cross sectional frameworks and more recently in panel data settings, allowing for data driven flexibility that has proved invaluable to applied researchers. The methodology has been enhanced by software developments that have made these methods easy to apply, somethings that has opened up a variety of potentially important and relevant applications in all areas of economics, microeconomics, macroeconomics and economic growth, finance, labor, etc. The present Special Issue aims at collecting a number of new contributions both at the theoretical level, as well as in terms of applications. We hope that this collection of papers will add to this important literature, both at the theoretical and empirical level including areas, such as local smoothing techniques, splines, series estimators, and wavelets.

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### Guest Editor

Prof. Dr. Thanasis Stengos

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### Deadline for manuscript submissions

closed (31 March 2019)



## Journal of Risk and Financial Management

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### Message from the Editor-in-Chief

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### Editor-in-Chief

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