Econometrics and Statistics Part A: Econometrics

CALL FOR PAPERS

Special Issue on

THEORETICAL ECONOMETRICS

http://www.elsevier.com/locate/ecosta

We are inviting submissions for a special issue of the journal Econometrics and Statistics (Part A: Econometrics) on *Theoretical Econometrics*. Econometric theory has made enormous ground in the last thirty years, and the universe of econometrics is constantly expanding. The impressive developments in econometrics in recent years have led to an array of techniques with high level of mathematical rigor, extending empirical economic analyses to more highly theoretical scientific principles. This special issue aims to feature articles containing original theoretical contributions in all major areas of econometrics, and to present a panoramic view of the most important developments in the discipline.

We welcome submissions in the following topics, but the list of topics is not meant to be exclusive: Bayesian econometrics, big data and high-dimensional econometric methods, estimation and inference, financial econometrics, finite sample econometrics, hypothesis testing, model selection and averaging, nonparametric and semi-parametric methods, panel data, spatial econometrics, and time series analysis. We specially welcome papers that lie at the interface of econometrics and statistics.

Submissions will be refereed according to standard procedures for Econometrics and Statistics. Information about the journal can be found at http://www.elsevier.com/locate/ecosta.

The deadline for submissions is **15 July 2018**. However, papers can be submitted at any time and once they are received, they will enter the editorial system immediately. Papers for the special issue should be submitted using the Elsevier Electronic Submission tool (EES):

http://ees.elsevier.com/ecosta. In the EES, please choose the "SI THEORETICAL ECONOMETRICS".

The special issue editors:

Jean-Marie Dufour, McGill University, Canada

Email: jean-marie.dufour@mcgill.ca

Alain Hecq, Maastricht University, Netherlands

Email: a.hecq@maastrichtuniversity.nl

Alan Wan, City University of Hong Kong, Hong Kong

Email: Alan.Wan@cityu.edu.hk