

**COMPUTATIONAL STATISTICS & DATA ANALYSIS
CALL FOR PAPERS**

Special Issue on
TIME SERIES ECONOMETRICS

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We are inviting submissions for a special issue of CSDA dealing with Time Series Econometrics.

Time Series Analysis has become one of the most important and widely used branches of Econometrics. The important advances and developments seen in computational power over this period have helped spur this development, allowing fast evaluation of many complex and hitherto intractable statistical problems. The fields of application of time series econometrics methods lie predominantly in economics and finance but also span a wide and diverse range of other fields from neurophysiology to astrophysics, covering such well known areas as the analysis of biological data, control systems, signal processing and communications and vibrations engineering.

The aim of this special issue is to illustrate and showcase recent advances in computation and data-analytic methods relevant to time series econometrics. Novel contributions within this remit are strongly encouraged. Papers should have a strong computational or applied time series econometric component in order to be considered for publication. Authors who are uncertain about the suitability of their papers should contact the special issue Guest Editors.

All submissions must contain original unpublished work not being considered for publication elsewhere. Submissions will be refereed according to the standard procedures for Computational Statistics & Data Analysis. Information about the journal can be found at <http://www.elsevier.com/locate/csda> and about the supplement Annals of Computational and Financial Econometrics at: <http://www.cfenetwork.org/annalsCFE>.

The deadline for submissions is **17 January 2014**. However, papers can be submitted at any time and 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/csda>. In the EES please choose the special issue on *Time Series Econometrics* and the Co-Editor responsible for the special issues.

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