

Econometrics and Statistics

CALL FOR PAPERS

Special Issue on

BAYESIAN METHODS IN STATISTICS AND ECONOMETRICS

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We are inviting submissions for a special issue of the journal *Econometrics and Statistics* dealing with Bayesian methods in statistics and econometrics. Bayesian methods are more and more frequently used to effectively tackle complex and realistic models and problems. Many new approaches are appearing and becoming highly popular; including ABC, Variational Bayes, MAD Bayes, among others, yet their properties are not well understood. The so-called big data is additionally both posing opportunities and challenges to computational Bayesian methods. This is particularly relevant in the field of econometrics.

The primary aim of the issue is to illustrate and showcase recent advances in Bayesian methods and highlight their application to empirical problems in a broad range of areas, such as astronomy, biology, and medicine among many others. Bayesian econometrics has its own section within this special issue. Contributions in finance and economics that develop novel Bayesian statistical approaches are strongly encouraged.

In order to be considered for publication the papers should have a significant novel Bayesian component. Original methodological contributions inspired in applications are of interest. Papers dealing, directly or indirectly, with theoretical, computational and technical elements will be particularly encouraged. Papers which apply known techniques to a range of models are discouraged. Authors who are uncertain about the suitability of their papers should contact the editors. All submissions must contain original unpublished work that is not being considered for publication elsewhere. 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 **20 March 2016**. 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 special issue on *Bayesian methods in econometrics and statistics*.

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