

Econometrics and Statistics

Part B: Statistics

CALL FOR PAPERS

Special Issue on

STATISTICS OF EXTREMES AND APPLICATIONS

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We are inviting submissions for a special issue of the journal *Econometrics and Statistics* (Part B: Statistics) on statistics of extremes and its applications. The main theme behind the early century contributions on extremes was the need to construct stochastic models for events whose occurrence and magnitude over time are unusual. In the univariate framework, extreme value theory has been extensively studied and applied. More recently, it has been considered in the multivariate context, covering for instance the estimation of indices or functions describing tail dependence and the estimation of the probabilities of extreme failure sets. Other extensions include inference on extremes of spatial processes, time series extremes, both for stationary and nonstationary processes, and the impact of covariates.

This special issue is an attempt to bring together a collection of papers covering various aspects of current research in the broad area of extreme value analysis. Topics may range from univariate and multivariate extremes to extremes of spatio-temporal processes. Contributions regarding extremes of large and complicated data-sets are welcome too, as are methodologically innovative case studies in areas such as but not limited to insurance, finance, environmental sciences and engineering.

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 **30 November 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 "*SI EXTREMES & APPLICAT.*".

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