

# Econometrics and Statistics

## Part A: Econometrics

### CALL FOR PAPERS

Special Issue on

### FORECAST COMBINATIONS

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

We are inviting submissions for a special issue of the journal *Econometrics and Statistics* (Part A: Econometrics) on *Forecast Combinations*. Model uncertainty is omnipresent in economic and financial applications. When forecasting, one model rarely outperforms others over a long time span and over different forecast horizons. Combining forecasts from different models has become common practice. Recent forecasting models are often multivariate in their nature using large dimensional datasets. This special issue aims to feature articles that advance research on combining forecasts and multivariate forecasting both from a methodological and empirical viewpoint.

We welcome submissions in the following topics, but the list of topics is not meant to be exclusive: optimal forecast combination; Bayesian model averaging; model combination; model instability and forecast evaluation; volatility/correlation models; regime switching models; shrinkage methods; forecasting with non-causal models; forecasting subject to breaks; long term forecasting; copula methods for multivariate forecasting; density forecasting; quantile forecasting; forecasting count data; forecasting durations; macro-economic forecasting; financial forecasting. We also welcome new forecasting applications related to high dimensional problems, digital innovation and new types of data.

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 **31 January 2017**. 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 FORECAST COMBINATIONS".

The special issue editors:

Alessandra Amendola, University of Salerno, Italy  
Email: [alamendola@unisa.it](mailto:alamendola@unisa.it)

Adam Clements, Queensland University of Technology, Australia  
Email: [a.clements@qut.edu.au](mailto:a.clements@qut.edu.au)

James Mitchell, Warwick Business School, UK  
Email: [James.Mitchell@wbs.ac.uk](mailto:James.Mitchell@wbs.ac.uk)

Jeroen V.K. Rombouts, ESSEC Business School, France  
Email: [rombouts@essec.edu](mailto:rombouts@essec.edu)