



Applied Econometrics and Time Series Analysis (Volume II)

Guest Editor:

**Prof. Dr. Gulasekaran
Rajaguru**

Bond Business School, Bond
University, Gold Coast, QLD 4229,
Australia

Deadline for manuscript
submissions:

closed (31 May 2024)

Message from the Guest Editor

Dear Colleagues,

This Special Issue aims to publish a collection of papers that use cutting-edge econometric methods, using time series, cross-section, and panel data, to address issues in economics and finance. Both theoretical papers as well as papers with a focus on economic or financial applications are most welcome. Papers that develop new methods or validate the existing or new methods through simulation exercises or an applications of modern time series econometrics techniques will be particularly suitable for this Special Issue. The papers could also compare and contrast the traditional econometrics techniques with modern machine learning techniques with an application to economics and finance.

Prof. Dr. Gulasekaran Rajaguru
Guest Editor





an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and
Finance, University of Guelph,
Guelph, ON N1G2W1, Canada

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Author Benefits

Open Access: free for readers, with [article processing charges \(APC\)](#) paid by authors or their institutions.

High Visibility: indexed within [Scopus](#), [EconBiz](#), [EconLit](#), [RePEc](#), and [other databases](#).

Journal Rank: CiteScore - Q2 (*Business, Management and Accounting (miscellaneous)*)

Contact Us

*Journal of Risk and Financial
Management* Editorial Office
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/jrfm
jrfm@mdpi.com
[X@JRFM_MDPI](#)