



# Special Issue

## Panel Time Series Methods

Guest Editor:

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Dear Colleagues,

We are very pleased to announce a new Special Issue for *Econometrics* on the topic of Panel Time Series Methods, guest edited by Professor Peter Pedroni from Williams College, USA. The Special Issue is open for submissions as of 23 September 2013 until 24 January 2014. All submitted articles will undergo rigorous peer review, and in the event of acceptance are ensured rapid publication.

Specifically, we would like to draw readers' attention to the feature paper by Professor Pedroni as part of this Special Issue. The paper develops a method for structural VARs in panels with heterogeneous dynamics, and shows how the technique can be used to obtain estimates of median responses to common and idiosyncratic shocks even when the time dimension is short. It also demonstrates how the panel framework can be exploited to obtain estimates of specific individual member responses to these shocks in cases where the individual time series are too short to allow for conventional VAR methods.

In the spirit of this paper, the special issue will focus broadly on panel time series methods, which have been developed to address the particular challenges posed by panels composed of aggregate level time series data. Central to these challenges is the presence of typically complex, interdependent dynamics, which are presumed to be heterogeneous among the members of the panel. Examples of these methods include, among others, nonstationary panel methods, panel factor models and panel VAR methods.

Note that Article Processing Charges are fully waived for 2013 and 2014 for publications in *Econometrics*.

Prof. Dr. Peter L. Pedroni