



Special Issue on Time Series Econometrics

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Message from the Guest Editors

Dear Colleagues,

This Special Issue aims to discuss advances in time series econometrics from both a theoretical and applied perspective. We solicit the submission of papers whose novelty stems from the development and introduction of new time series econometric models. Concerning applied works, the issue is welcoming applications to macroeconomic and financial analysis, their interface, and contributions relevant for policy evaluation. We also welcome papers dealing with the COVID-19 pandemic. We particularly welcome submissions highlighting interesting statistical challenges to which time series econometric methods can contribute.

