

Special Issue

Special Issue on Time Series Econometrics

Message from the Guest Editors

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.

Guest Editors

Prof. Dr. Alessandra Luati

Dipartimento di Scienze Statistiche "Paolo Fortunati", University of Bologna, 40126 Bologna BO, Italy

Prof. Dr. Claudio Morana

Dipartimento di Economia, Metodi Quantitativi e Strategie di Impresa, University of Milano-Bicocca, 20126 Milano, MI, Italy

Deadline for manuscript submissions

closed (15 June 2022)



Econometrics

an Open Access Journal
by MDPI

Impact Factor 1.4
CiteScore 2.2



mdpi.com/si/90775

Econometrics
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
econometrics@mdpi.com

[mdpi.com/journal/
econometrics](https://mdpi.com/journal/econometrics)





Econometrics

an Open Access Journal
by MDPI

Impact Factor 1.4
CiteScore 2.2



[mdpi.com/journal/
econometrics](https://mdpi.com/journal/econometrics)



About the Journal

Message from the Editor-in-Chief

Editor-in-Chief

Prof. Dr. Guglielmo Maria Caporale
Department of Economics and Finance, Brunel University of London,
Kingston Lane, Uxbridge UB8 3PH, UK

Author Benefits

High Visibility:

indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.

Rapid Publication:

manuscripts are peer-reviewed and a first decision is provided to authors approximately 34.6 days after submission; acceptance to publication is undertaken in 8.6 days (median values for papers published in this journal in the first half of 2025).

Recognition of Reviewers:

reviewers who provide timely, thorough peer-review reports receive vouchers entitling them to a discount on the APC of their next publication in any MDPI journal, in appreciation of the work done.