

Special Issue

Topics in Computational Econometrics and Finance: Theory and Applications

Message from the Guest Editor

Since the aftermath of the global financial crisis (2008–2009), various macroeconomic and financial models have been questioned, in particular because of the inability of these models to forecast the financial crisis. This has yielded an ongoing challenge to improve these models in order to better reproduce the properties of macro and financial data and to improve their modeling and forecasting. This Special Issue aims to focus on the recent topics on empirical macroeconomic and financial modeling as well as on these extended econometric techniques that were introduced to extend the original framework of macro-econometrics. Accordingly, this Special Issue will present theoretical, methodological, as well as empirical, research in empirical macroeconomics and finance, with a focus on the econometrics modeling steps. For more information on the issue, please visit the SI website at: https://www.mdpi.com/journal/econometrics/special_issues/computational_econometrics_finance

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