



## Nonparametric Econometric Methods and Application

Guest Editor:

**Prof. Dr. Thanasis Stengos**

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

Deadline for manuscript  
submissions:

**closed (31 March 2019)**

### Message from the Guest Editor

An area of very active research in econometrics over the last 30 years has been that of non- and semi-parametric methods. These methods have provided ways to complement more-traditional parametric approaches in terms of robust alternatives, as well as preliminary data analysis. The field has expanded with important advances both in time series and cross sectional frameworks and more recently in panel data settings, allowing for data driven flexibility that has proved invaluable to applied researchers. The methodology has been enhanced by software developments that have made these methods easy to apply, somethings that has opened up a variety of potentially important and relevant applications in all areas of economics, microeconomics, macroeconomics and economic growth, finance, labor, etc. The present Special Issue aims at collecting a number of new contributions both at the theoretical level, as well as in terms of applications. We hope that this collection of papers will add to this important literature, both at the theoretical and empirical level including areas, such as local smoothing techniques, splines, series estimators, and wavelets.





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](http://www.mdpi.com)

[mdpi.com/journal/jrfm](http://mdpi.com/journal/jrfm)  
[jrfm@mdpi.com](mailto:jrfm@mdpi.com)  
[X@JRFM\\_MDPI](#)