

Special Issue

Theoretical Econometrics and Applied Econometrics

Message from the Guest Editors

Theoretical econometrics and applied econometrics are two fundamental branches of economics that have significant implications for economic policy and decision making. Theoretical econometrics focuses on the development of mathematical models and statistical methods with which to analyze economic phenomena, while applied econometrics applies these models and methods to real-world data and problems. This Special Issue aims to bring together innovative research in theoretical and applied econometrics, addressing theoretical and practical challenges in econometrics with the goal of advancing the state of the art in the field. Topics of interest for this Special Issue include, but are not limited to: time-series econometric; panel data analysis; nonparametric and semiparametric methods; machine learning and econometrics; causal inference and program evaluation; financial econometrics; and econometric forecasting.

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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.

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