

Special Issue

Applied Econometrics and Time Series Analysis

Message from the Guest Editor

This Special Issue aims to publish a collection of papers that use cutting-edge econometric methods, using time series, cross-section, and panel data, to address issues in economics and finance. Both theoretical papers as well as papers with a focus on economic or financial applications are most welcome. Papers that develop new methods or validate the existing or new methods through simulation exercises or an applications of modern time series econometrics techniques will be particularly suitable for this Special Issue. The papers could also compare and contrast the traditional econometrics techniques with modern machine learning techniques with an application to economics and finance.

Guest Editor

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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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