

## Special Issue

# Spatial Econometrics Theory and Applications

### Message from the Guest Editor

This Special Issue focuses on the broad topic of spatial econometrics and includes both novel spatial econometric theory and empirical research using spatial regression modelling technique. Theoretical articles include the derivation of novel estimation and test statistics in both parametric and nonparametric spatial regressive framework for cross-sectional data and panel data with both stationary and non-stationary properties over time. Contributions focusing on spatial regression modelling of multi-dimensional panel data and the estimation of unknown spatial weight matrix in spatial regressions are encouraged. Empirical articles will apply existing spatial econometric modelling techniques to study any social interactive effects and economic spill-over effects, which include but are not limited to asset pricing, economic growth, financial crisis contamination, house pricing, job searching and wage offering, peer effects, and strategic interactions among governments (e.g., tax competition and local government policy externality).

### Guest Editor

Prof. Dr. Yiguo Sun

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### Deadline for manuscript submissions

closed (31 August 2021)



## Journal of Risk and Financial Management

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### 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.

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