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Statistical Analysis of Econometrics

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Message from the Guest Editor

The dynamics of the development of modern economic and stochastic financial systems requires a constant complication of the econometric models used, for which it is necessary to improve and develop new effective statistical analysis methods that have an increased speed of information processing and are robust with respect to unpredictable changes in uncontrolled random factors acting on the systems under study. The use of such methods in practical problems of econometric analysis significantly increases the quality and reliability of the statistical inferences obtained on this basis.

Our Special Issue covers all aspects of modern econometric problems, from theoretical developments in important areas such as general econometric analysis (estimation, hypothesis testing and prediction), sequential estimation and changepoint detection in econometric time series to different practical applications: econometric modelling of financial markets, econometric analysis of the COVID-19 pandemic's impact in the economic sphere, digital economics, practical predictions in economic time series, etc.

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