# **Special Issue**

# Statistical Analysis of Econometrics

### 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.

### Guest Editor

Prof. Dr. Serge Pergamenchtchikov Laboratoire de Math ematiques Raphael Salem, Université de Rouen Normandie, F76801 Mont-Saint-Aignan, France

### Deadline for manuscript submissions

closed (31 July 2022)



an Open Access Journal by MDPI

Impact Factor 0.9 CiteScore 0.6



mdpi.com/si/85121

Stats MDPI, Grosspeteranlage 5 4052 Basel, Switzerland Tel: +41 61 683 77 34 stats@mdpi.com

## mdpi.com/journal/

stats





# Stats

an Open Access Journal by MDPI

Impact Factor 0.9 CiteScore 0.6



stats



# About the Journal

### Message from the Editor-in-Chief

### Editor-in-Chief

Prof. Dr. Wei Zhu Department of Applied Mathematics and Statistics, State University of New York at Stony Brook, Stony Brook, NY 11794, USA

#### Author Benefits

#### **High Visibility:**

indexed within ESCI (Web of Science), Scopus, RePEc, and other databases.

#### **Rapid Publication:**

manuscripts are peer-reviewed and a first decision is provided to authors approximately 19.7 days after submission; acceptance to publication is undertaken in 3.9 days (median values for papers published in this journal in the second half of 2024).

#### **Recognition of Reviewers:**

reviewers who provide timely, thorough peer-review reports receive vouchers entitling them to a discount on the APC of their next publication in any MDPI journal, in appreciation of the work done.