Computational Complexity in Bayesian Econometric Analysis

Guest Editors:

Prof. Herman K. van Dijk

Dr. Nalan Basturk

Prof. Dr. Roberto Casarin

Prof. Dr. Francesco Ravazzolo

Deadline for manuscript submissions:
closed (15 September 2015)

Message from the Guest Editors

Dear Colleagues,

The computational revolution in simulation techniques is a key ingredient in Bayesian econometrics and opened up new possibilities to study complex economic and financial phenomena. Applications include risk measurement, forecasting, and assessment of policy effectiveness in macro and monetary economics. Papers that contain original research on this theme are actively solicited.

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Guest Editors

Please follow the time line:
Submission deadline: 15 September 2015
Decision on acceptance/revise and resubmit: 15 October 2015
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Special issue