Resampling Methods in Econometrics

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Message from the Guest Editors

This Special Issue aims at gathering contributions on resampling and simulation-based estimation and inference in econometrics. These include: Methodological contributions to the underlying econometric and statistical theory; empirical work demonstrating that resampling-based methods can change our understanding of important economic issues; and simulation studies for uncovering undocumented consequential issues with standard methods that can be solved using resampling. Relevant specific topics include: Various forms of bootstrapping, Monte Carlo test methods, permutation-based methods, indirect inference and other forms of simulation-based estimation, simulation-based sequential testing, resampling-based model averaging/cross-validation, innovative empirical applications of resampling methods.

While the scope of this Special Issue will not be restricted to these topics, we welcome contributions that underscore the usefulness of resampling in: relatively small samples as occurs for example in macroeconomics; situations where identification may fail and other irregular settings; multiple testing and simultaneous inference problems; the analysis of rare events; forecasting

Special Issue