



Advancements in Macroeconometric Modeling and Time Series Analysis

Guest Editor:

Prof. Dr. Julien Chevallier

Laboratoire d'Économie
Dionysien (LED), University Paris
8, 93526 Saint-Denis, France

Deadline for manuscript
submissions:

31 March 2025

Message from the Guest Editor

Dear Colleagues:

Econometrics is looking for state-of-the-art theoretical and empirical contributions in the fields of macroeconomic modeling and time series analysis. Throughout the review process, special attention will be devoted to replicating the empirical estimates (e.g., an external audit of code and data).

Research areas may include (but are not limited to) the following:

- econometric testing
- asymptotic theory, simulation, and computation
- causal inference
- sampling methods
- probabilistic prediction
- robust statistics and estimation
- high/infinite-dimensional inference
- semi- and non-parametric models
- mixture models
- statistical modeling for stochastic processes
- Markov regime-switching processes...

In this Special Issue, both original research articles and reviews are welcome. We look forward to receiving your original contributions.

