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High-Dimensional Time Series in Macroeconomics and Finance

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Deadline for manuscript submissions:
closed (31 March 2023)

Message from the Guest Editors

The Special Issue primarily, but by no means not exclusively, intends to provide a publication outlet for papers presented at the 5th Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, which is due to take place from June 9 to 10, 2022 at the Institute for Advanced Studies in Vienna, Austria.

https://www.ihs.ac.at/events/conference-series/time-series-workshops/time-series-workshop-2021/

In the context of this workshop, this Special Issue aims provide a forum for exchanging ideas and recent results in high-dimensional time series analyses. Both theoretical papers as well as papers with a focus on macroeconomic or financial applications are most welcome. Furthermore, high-level survey papers that compare different approaches and well-crafted performance comparisons across methods are of interest. We expect this Special Issue to contain a selection of papers that reflect the current status and some promising research avenues for the future.

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Special Issue