Discrete-Valued Time Series: Modelling, Estimation and Forecasting

Guest Editors:

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Deadline for manuscript submissions:
closed (31 December 2020)

Message from the Guest Editors

Dear Colleagues,

This Special Issue is concerned with publishing new contributions to the field of Discrete-Valued Time Series. Both methodological advances and applications are encouraged; papers which combine the two are particularly sought. Contributions may involve univariate and multivariate time series models; these may be either observation- or parameter-driven. Topics include specification, estimation and inference methods.

Count time series are usually non-negative integers, but papers dealing with binary and categorical variables are also welcome. Methodology may be classical or Bayesian in nature. There is, as of yet, a limited literature on goodness-of-fit methods in this area of modelling and so we would welcome contributions in this field. Other ripe topics for advancement would include forecasting and its applications, change-point detection and diagnostic and model testing methods. General dynamic analysis including impulse response analysis would also be of interest.

The issue seeks to bring together a burgeoning stream of literature across a range of fields including, but not limited to, medicine; epidemiology; finance; and economics, discussing advances.

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Special Issue