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Celebrated Econometricians: David Hendry

Guest Editor:

Dr. Neil Ericsson

Federal Reserve Board, Washington, DC, US

Deadline for manuscript submissions:

closed (31 May 2021)

Message from the Guest Editor

Dear Colleagues,

Contributions for the Special Issue, in honor of David Hendry, should relate to an area of research in which David has made recent important contributions. Potential areas include the following: Exploring alternative modeling strategies and empirical methodologies for macroeconometrics; analyzing concepts and criteria for viable empirical modeling of time series; diagnostic testing and model specification techniques; computer automated procedures for model selection, especially when facing structural breaks; developing software for econometric analysis; empirical investigations of money demand, wage and price inflation, and climate change; empirical and theoretical analyses of forecasting, especially forecast failure and co-breaking; and the history of econometric thought.

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Neil Ericsson



