



Spatial Econometrics Theory and Applications

Guest Editor:

Prof. Dr. Yiguo Sun

Department of Economics and
Finance, University of Guelph,
Guelph, ON N1G2W1, Canada

Deadline for manuscript
submissions:

closed (31 August 2021)

Message from the Guest Editor

Dear Colleagues,

This Special Issue focuses on the broad topic of spatial econometrics and includes both novel spatial econometric theory and empirical research using spatial regression modelling technique.

Theoretical articles include the derivation of novel estimation and test statistics in both parametric and nonparametric spatial regressive framework for cross-sectional data and panel data with both stationary and non-stationary properties over time. Contributions focusing on spatial regression modelling of multi-dimensional panel data and the estimation of unknown spatial weight matrix in spatial regressions are encouraged.

Empirical articles will apply existing spatial econometric modelling techniques to study any social interactive effects and economic spill-over effects, which include but are not limited to asset pricing, economic growth, financial crisis contamination, house pricing, job searching and wage offering, peer effects, and strategic interactions among governments (e.g., tax competition and local government policy externality).





an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and
Finance, University of Guelph,
Guelph, ON N1G2W1, Canada

Message from the Editor-in-Chief

Researchers are most welcome to contribute original research articles or comprehensive review papers for consideration and publication in *Journal of Risk and Financial Management (JRFM)*, an on-line, open access journal. *JRFM* adheres to rigorous peer-review as well as editorial processes, and publishes high quality manuscripts that address theoretical, practical and empirical issues in analysing real life financial data. The goal of *JRFM* is to enable rapid dissemination of high impact research to the scientific community.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.

High Visibility: indexed within Scopus, EconBiz, EconLit, RePEc, and other databases.

Journal Rank: CiteScore - Q1 (Business, Management and Accounting (miscellaneous))

Contact Us

*Journal of Risk and Financial
Management* Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/jrfm
jrfm@mdpi.com
[X@JRFM_MDPI](https://twitter.com/JRFM_MDPI)