Special Issue

Applied Econometrics and Time Series Analysis (Volume II)

Message from the Guest Editor

This Special Issue aims to publish a collection of papers that use cutting-edge econometric methods, using time series, cross-section, and panel data, to address issues in economics and finance. Both theoretical papers as well as papers with a focus on economic or financial applications are most welcome. Papers that develop new methods or validate the existing or new methods through simulation exercises or an applications of modern time series econometrics techniques will be particularly suitable for this Special Issue. The papers could also compare and contrast the traditional econometrics techniques with modern machine learning techniques with an application to economics and finance.

Guest Editor

Prof. Dr. Gulasekaran Rajaguru

Bond Business School, Bond University, Gold Coast, QLD 4229, Australia

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Editor-in-Chief

Prof. Dr. Thanasis Stengos

Department of Economics and Finance, University of Guelph, Guelph, ON NIG 2W1. Canada

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