Econometrics and Statistics
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TIME SERIES ECONOMETRICS

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We are inviting submissions for a special issue of the journal *Econometrics and Statistics (Part A: Econometrics)* in Time Series Econometrics. Time Series Analysis deals with important issues in forecasting and modeling elements involved in processes evolving over time. Thus, it has natually become one of the most important and widely used branches of Econometrics. The important advances in computational power over this period have helped spur this development, allowing fast evaluation of many complex and hitherto intractable statistical problems. The fields of application of time series econometrics methods lie predominantly in economics and finance, but also span a wide and diverse range of other fields from neurophysiology to astrophysics, covering such well known areas as the analysis of biological data, control systems, signal processing and communications and vibrations engineering.

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