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Editorial

# Q1 Special issue on time series econometrics



Time Series Analysis has become one of the most important and widely used branches of Econometrics. At the same time, econometrics has been a driving force behind much of the recent developments in time series methodology. The important advances and developments 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.

The aim of this special issue is to illustrate and showcase recent advances in computation and data-analytic methods relevant to time series econometrics. The special issue is organized within the framework of the *Annals of Computational and Financial Econometrics*. A team of guest editors, assisted by the editorial board of the journal, were responsible for the rigorous peer review process. For this particular special issue there were about sixty submissions from which nine have been selected by the Guest Editors, Annals of CFE Associate Editors and CSDA Editors.

The topics covered in this special issue are a reflection of the diversity of the subject, from exact likelihood computation for time-dependent dynamic models to adaptive bandwidth selection for functional time series, adaptive lasso and the implementation of bootstrap methods.

The Guest Editors, wish to thank all authors for their contributions, as well as the referees, and Annals of CFE Associate Editors and Editors for their support in this issue.

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