Call for Papers

Advances in Econometrics, Volume 43

Essays in Honor of M. Hashem Pesaran

Professor M. Hashem Pesaran has pioneered many areas of econometric research. The aim of this call for papers is to produce a research volume on the theory and practice of econometrics that is linked to, related to or inspired by the work of Pesaran.

Possible topics include, but are not limited to:

- Nonstationary time series
- Panel data
- Model selection and testing
- Identification and solution of rational expectations models
- Aggregation in econometric modeling
- Financial econometrics and credit risk analysis
- Forecasting in the presence of structural breaks
- Macro modeling and global vector autoregressive modeling
- Econometric modeling of oil and commodity markets

Selected papers will appear in *Advances in Econometrics: Essays in Honor of M. Hashem Pesaran* (Volume 43, 2020). The volume will be edited by Alexander Chudik (Federal Reserve Bank of Dallas, email: alexander.chudik@dal.frb.org), Cheng Hsiao (University of Southern California, email: chsiao@usc.edu, and Allan Timmermann (University of California, San Diego, email: atimmermann@ucsd.edu). Please email extended abstracts or completed papers no later than Dec. 25, 2019. A research conference related to the volume will be held at the Federal Reserve Bank of Dallas on April 4–5, 2020. The Federal Reserve Bank of Dallas and Southern Methodist University will provide partial travel support for the accepted presentations.

Advances in Econometrics is a research annual whose editorial policy is to publish original articles that contain enough detail so that nonexperts will find them accessible and useful in their work. Authors should be able to provide, upon request, data and code to facilitate replication of their results. For more information on *Advances in Econometrics*, please see http://faculty.smu.edu/millimet/AiE.html.