econometrics

an Open Access Journal by MDPI

IMPACT FACTOR 1.5

CITESCORE 2.0

Filtering

Guest Editors:

Prof. Dr. Christian Hafner
CORE and Institute of Statistics, Biostatistics and Actuarial Sciences, Université catholique de Louvain, 1348 Ottignies-Louvain-la-Neuve, Belgium

Dr. Zhengyuan Gao
CORE, Université catholique de Louvain, Louvain-la-Neuve, Beglium

Deadline for manuscript submissions:
closed (28 February 2019)

Message from the Guest Editors

Dear Colleagues,

In the big data era, the amount of information exceeds traditional cognitive and computational capacities. Also, many phenomena that are critical to our lives cannot be directly measured. Filtering allows us to infer underlying laws and provides us with a vista of the world. Hence, filtering is a fundamental concept not only in economics and econometrics, but also in adjacent disciplines such as machine learning, applied mathematics, complex systems, psychology, physics, etc. Recent developments in stochastic systems and stochastic computations advance the theory of filters. They provide opportunities to better integrate and interpret complex dynamics of natural and social phenomena.

Due to this recent progress in many areas, it is desirable to reconnect the various sources of filtering problems to those in economics. As econometrics considers filtering information generated by economic entities, this reconnection is pertinent for both econometric theory and applications. This special issue will collect papers on filtering in many areas, with an emphasis on their potential impact in economics and econometrics.

Christian Hafner
Zhengyuan Gao
Guest Editors