



Special Issue Call for Papers

Granger Econometrics and Statistical Modeling

dedicated to the memory of Prof. Sir Clive W.J. Granger

Edited by Prof. Hamparsum Bozdogan

The University of Tennessee, USA

Email: bozdogan@utk.edu

The objective of this special issue of *European Journal of Pure and Applied Mathematics* is to cover the recent developments and to examine present state-of-the-art research issues in econometrics, statistics and time series analysis that Prof. Granger has made broad contributions.

We seek papers that present new research contributions to the theory and applications of econometrics and statistical modeling and papers that are of broad interest to research communities of econometrics, statistics, mathematics and computer science as well.

Prof. Sir Clive W.J. Granger



Sir Clive Granger, one of our distinguished Advisory Editors, at the age of 74, passed away on 27 May 2009. This occurrence brings much sadness to the global community of economists and statisticians. He was a pioneer in econometrics and statistics during the latter half of 20th and the early years of 21st centuries. He shared the Nobel Prize for economics in 2003 for his contributions on the concept of co-integration.

Important Dates

- Paper submission deadline:
Feb 15, 2010
- Corrected proof papers:
May 15, 2010
- Issue date: May 27, 2010

Paper Submission

Authors are encouraged to submit high quality original work to ***European Journal of Pure and Applied Mathematics*** at www.ejpam.com using online system offers easy submission procedures and supports a wide range of submission file formats.

In Memoriam

We will be glad to publish his collaborators' memories, thoughts, letters of condolence and stories of how to he impacted them and the world around him in this special issue. Please join us in recalling Sir Granger's long and full life, and wishing the best for his wife Patricia, son Mark, and daughter Claire.

Issue Date

We will publish the special issue on exactly **27 May 2010**, the first anniversary of Prof. Granger's passing. We will adopt a rapid and fair review process in order to meet the target publication date using our online submission and reviewing system.

Topics could include (but are not limited to) the following areas:

- Mathematical theory of econometrics and statistical modeling
- Theory and applications of time series analysis
- Granger causality
- Forecasting techniques
- Co-integration
- Model selection in econometrics and statistics
- Financial and macroeconomic data analysis
- Spectral analysis of economic time series
- Bayesian inference in econometrics and statistics

Please submit your paper as soon as possible but not later than **February 15, 2010** to the online article management system at www.ejpam.com. Papers submitted via hardcopy or email will not be considered for publication. The submitted papers must be written in English and should not have been previously published or be currently under consideration for publication elsewhere. All papers will be reviewed according to the standards of *European Journal of Pure and Applied Mathematics*.

This special issue will appear on 27 May 2010, the first anniversary of Sir Granger's passing. We will adopt a rapid and fair review process in order to meet the target publication date using our online submission and reviewing system supporting a wide range of submission file formats. Questions should be directed to special issue editor Prof. Dr. Hamparsum Bozdogan.