Call for Papers

***Advances in Econometrics* Volume 35**

Dynamic Factor Models

Dynamic factor models are an active and growing area of research, both in econometrics and in macroeconomics. Many applications lie at the center of policy questions raised by recent crises, such as the connections between yields on government debt, credit risk, inflation, and economic growth.

Advances in Econometrics will host a conference on dynamic factor models at the Center for Research in Econometric Analysis of Time Series (CREATES) at Aarhus University, Denmark, on November 14 to 16, 2014. Submissions to this call for papers will be considered for presentation at the conference and for possible inclusion in Volume 35 of *Advances in Econometrics*. The volume will be edited by Siem Jan Koopman (VU University Amsterdam) and Eric Hillebrand (Aarhus University).

Topics may include, but are not limited to, dynamic factor model specification, asymptotic and finite-sample behavior of parameter estimators, identification, frequentist and Bayesian estimation of the corresponding state space models, and applications. The review process for the volume will begin after the conference and will be completed by May of 2015. The volume will appear in print in the fall of 2015.

Please email extended abstracts or complete papers no later than **July 1, 2014,** to

Siem Jan Koopman (s.j.koopman@vu.nl)

Eric Hillebrand (ehillebrand@creates.au.dk)

Advances in Econometrics, published by Emerald Group, Ltd., is a research annual whose editorial policy is to publish original research articles that contain enough details such that economists and econometricians who are not experts in the topics will find them accessible and useful in their research. To that end, authors should be able to provide code and data used in their articles. For more information on the Advances in Econometrics series and the titles and contents of previous volumes, see http://faculty.smu.edu/millimet/AiE.html and the publisher's web site http://www.emeraldinsight.com/products/books/series.htm?id=0731-9053.