

Call for Papers

Advances in Econometrics, Volume 41

Essays in Honor of Cheng Hsiao

The aim of this call for papers is to produce a research volume that honors the work of Professor Cheng Hsiao and examines key modern developments in areas related to his work. In addition to articles on estimation and inference of panel data and time series models, submissions are particularly encouraged on the general themes of identification, network, nonparametric and semiparametric estimation, and applied econometrics.

The goal of this volume is to advance theoretical foundations, modeling, practical implementation, and estimation techniques. Possible topics for suitable manuscripts include, but are not limited to:

- 1. Modern developments in econometric theory**
- 2. Estimation and inference for panel data and time series models**
- 3. Aggregation**
- 4. Nonparametric and semiparametric estimation**
- 5. Treatment effects measurement**
- 6. Modeling and estimation in models for partial observability**
- 7. Econometrics of social network**
- 8. Spatial Econometrics**
- 9. Applications in economics, statistics, and the social sciences**

Selected papers will appear in *Advances in Econometrics*, Volume 41, which will be edited by M. Hashem Pesaran from USC, Tong Li from Vanderbilt and Milton D Terrel from LSU. A research conference related to the volume will be held from **Oct 26-28, 2018** at the Lod and Carole Cook Conference Center (www.thecookhotel.com) on the Louisiana State University campus in Baton Rouge, Louisiana. Financial support to attend the conference will be provided to the authors chosen to present their papers at the conference. To be considered for inclusion in the conference, please e-mail extended abstracts or (preferably) completed papers to aie41.hsiao@gmail.com by **August 15, 2018**. Submissions will be reviewed for suitability, and a preliminary program will be posted by October 1, 2018.

All authors must provide completed papers to the editors by **November 15, 2018** in order to be considered for inclusion in the published volume. Submissions will undergo formal peer review, which will commence immediately after the submission deadline, to determine suitability for publication. Accepted articles will appear in print in Winter 2018/2019.

Advances in Econometrics is a research annual whose editorial policy is to publish original articles that contain enough detail so that non-experts 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>.