

## Call for Papers

Advances in Econometrics, Volume 46

Essays in Honor of Fabio Canova

Professor Fabio Canova has made major methodological and empirical contributions to many areas of macro-econometrics research. The aim of this call for papers is to produce a research volume on the theory and practice of macro-econometrics that is either linked, related to or inspired by Professor Canova's work.

Possible topics include, but are not limited to:

- Bayesian techniques in the estimation of SVAR and DSGE models
- Shocks Identification
- Fundamental and non-fundamental representation of SVAR models
- Dynamic structural models with time-varying coefficients
- International business cycles
- Detrending and business cycle facts
- Panel SVAR models
- Bank lending and Monetary Policy

Selected papers will appear in *Advances in Econometrics Essays in Honor of Fabio Canova* (volume 46, 2021). The volume will be edited by Juan J Dolado (Universidad Carlos III de Madrid; [email: dolado@eco.uc3m.es](mailto:dolado@eco.uc3m.es)), Luca Gambetti (Universitat Autònoma de Barcelona; [email: luca.gambetti@uab.cat](mailto:luca.gambetti@uab.cat)), and Christian Matthes (Indiana University; [email: matthesc@iu.edu](mailto:matthesc@iu.edu)). Please e-mail extended abstracts or completed papers to all the co-editors no later than **July 15, 2021**. A research workshop related to the volume is planned to be held on October 23<sup>rd</sup> -24<sup>th</sup>, 2021 at Nafplio, a seaport town in the Peloponnese in Greece (<https://www.lonelyplanet.com/greece/the-peloponnese/nafplio>). Due to the uncertainty of COVID-19 and travel restrictions, the workshop may become a hybrid workshop or a completely virtual one, depending on the situation closer to the time of the event.

*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>.