We are inviting submissions for a special issue of the journal *Econometrics and Statistics (Part A: Econometrics)* in Time Series Econometrics. Time Series Analysis deals with important issues in forecasting and modeling elements involved in processes evolving over time. Thus, it has naturally become one of the most important and widely used branches of Econometrics. The important advances in computational power over this period have helped spur this development, allowing fast evaluation of many complex and hitherto intractable statistical problems. The fields of application of time series econometrics methods lie predominantly in economics and finance, but also span a wide and diverse range of other fields from neurophysiology to astrophysics, covering such well known areas as the analysis of biological data, control systems, signal processing and communications and vibrations engineering.

The aim of this special issue is to illustrate and showcase recent advances relevant to time series econometrics. In order to be considered for publication the papers should have a significant novel component. Original methodological contributions inspired in applications are of interest. Papers dealing, directly or indirectly, with theoretical, computational and technical elements will be particularly encouraged. Authors who are uncertain about the suitability of their papers should contact the editors. All submissions must contain original unpublished work that is not being considered for publication elsewhere. Submissions will be refereed according to standard procedures for Econometrics and Statistics. Information about the journal can be found at http://www.elsevier.com/locate/ecosta.

The deadline for submissions is **20 March 2016**. However, papers can be submitted at any time and once they are received, they will enter the editorial system immediately.

Papers for the special issue should be submitted using the Elsevier Electronic Submission tool EES: http://ees.elsevier.com/ecosta. In the EES, please choose the special issue on *Time series econometrics*.

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