Econometrics and Statistics

CALL FOR PAPERS

Special Issue on

COPULAS

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Copulas are multivariate distribution functions with standard uniform univariate margins. They arise as natural tools for modeling dependence among random variables in probabilistic and statistical applications encountered in fields such as economics, finance, risk management, actuarial science, engineering, hydrology, climatology, meteorology, to name a few. At the origin of the increasing enthusiasm for their use lies *Sklar's theorem* which states that every multivariate distribution function (d.f.) can be obtained by "coupling" together marginal d.f.s by means of a *copula*. From the point of view of the construction or estimation of a multivariate distribution, this offers a great deal of flexibility as it allows practitioners to model the marginal d.f.s separately from the dependence structure, that is, the *copula*.

We welcome submissions in one or more of the following topics, but the list of topics is not meant to be exclusive: Bayesian copula models; copula methodology for censored data; copula models for survival data; copula models for discrete or discontinuous data; dynamic / time-varying copula models; statistical modeling based on conditional copulas; copula regression; copula models for extreme-value theory; nonparametric copula estimation; copula specification tests; copula model selection; copula-based time series models; spatial modeling based on copulas; single-index or multi-index copula models; vine copulas and pair-copula constructions; mathematical constructions of copulas and related functions. Novel applications of copulas to interesting problems of economic, social or scientific relevance that are accompanied by some domain-specific methodological contributions are also welcome.

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 **15 July 2018**. 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 "*COPULAS*".

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