Preface

Second Special issue on Computational Econometrics

The journal Computational Statistics and Data Analysis aims to have regular issues in Computational Econometrics. Of particular interest are papers in important areas of econometric applications where both computational techniques and numerical methods have a major impact. The goal is to provide sources of information about the most recent developments in computational econometrics that are currently scattered throughout publications in specialized areas.

Econometric techniques are inherently computational, often substantially so. Existing algorithms, however, do not always embody the best of computational techniques, either for efficiency, stability, or conditioning. Likewise, environments for doing econometrics are inherently computer based. Integrated packages for conducting econometrics have grown well over the years, but still have much room for further development.

The first special issue dealing with Computational Econometrics has recently been published (Belsley and Kontoghiorghes, 2003). It features articles examining filters, heuristic methods for estimation, MCMC, computational and numerical aspects for estimating large-scale models, and simulation methods, among other topics, and indicates the importance of computing in econometrics and highlights research opportunities that exist in this discipline (Bartolucci and De Luca, 2003; Capobianco, 2003; Doornik and Ooms, 2003; Gamerman et al., 2003; Gilli and Winker, 2003; Miles and Mora, 2003; Monfardini, 2003; Munkin, 2003; Orbe et al., 2003; Paolella, 2003; Pollock, 2003; Proietti, 2003; Reagle and Vinod, 2003; Skouras, 2003). At the same year other CSDA special issues have also included papers related to computational econometrics (Foschi et al., 2003; Jhun et al., 2003; Pollock, 2003; Winker and Gilli, 2004; Zeileis et al., 2003).

This, the second special issue on Computational Econometrics considers papers that address computational and numerical methods used in solving theoretical and practical issues associated with econometric algorithms, the impact of computing on econometrics, and specific applications involving computing and econometrics (Barone-Adesi et al., 2005; Chipman and Winker, 2005; Cubadda and Omtzigt, 2005; Eklund, 2005; Flachaire, 2005; Godfrey and Tremayne, 2005; Jewitt and McCorrie, 2005; Joseph and Kiviet, 2005; Khalaf and Kichian, 2005; Nankervis, 2005; Proietti, 2005; Rekkas and Wong, 2005; Sanford and...
Martin, 2005; Stewart, 2005; Swamy et al., 2005; Vassiliou and Demetriou, 2005; Xekalaki and Degiannakis, 2005).

References


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