

CSDA Bibliography on Computational and Financial Econometrics

The journal *Computational Statistics and Data Analysis* aims to have regular issues on computational and financial 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 and financial econometrics that are currently scattered throughout publications in specialized areas.

During the last several years, CSDA issues have included a number of articles related to econometrics and financial econometrics. As a convenience, the following bibliography of these articles is provided [1-107], which indicates the increasing importance of econometrics in CSDA.

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