DE GRUYTER

statistische woche

STATISTICAL ANALYSIS OF DEPENDENCE MODELS

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DESCRIPTION

Dependence Modeling will publish a special issue devoted to Statistical Analysis of Dependence Models and related to the Statistical Week 2020 with the plan to have it published in March 2021.

Both original research contributions and survey papers are welcome.

Topics covered by this Special Issue include, but are not limited to:

- Copula-based modeling
- Inference and simulation methods for copulas
- Dependencies in time series models
- Tail index and tail dependence estimation
- VaR, ES, PoE, bPoE and other tail measures, including realized and non- and semiparametric
- Vines and HAC models

Dependence Modeling is covered by **SCOPUS, WoS (ESCI), MathSciNet, zbMATH**, and more.

HOW TO SUBMIT

All submissions to the special issue must be made electronically at
http://www.editorialmanager.com/depmod/ and will undergo the standard peer review process. When submitting your paper please choose "**SI: Statistical Analysis of Dependence Models**".

The deadline for the submissions is December 25, 2020 but individual papers will be reviewed and published online on an ongoing basis.

Contributors to this Special Issue will benefit from:

- No article publication fees
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- Fair and constructive peer review provided by experts in the field
- Fast online publication of articles
- Free language assistance for authors from non-English speaking regions

We are looking forward to your submission. If you have any question, please contact us at demo.editorial@degruyter.com