

2016 Annual Activity Report

Greetings from the Journal of Econometrics editorial office at Princeton University. The co-editors want to express their gratitude to all the associate editors for their hard work and support throughout the year. We hope that you will continue to give your support to the Journal and the editorial board for many years to come.

The Journal is very fortunate to have seven new associate editors join the editorial board beginning January 2017: Alexandre Belloni (Duke University), Christian Hansen (University of Chicago, Booth), Koen Jochmans (Sciences Po), Jia Li (Duke University), Yingying Li (Hong Kong University of Technology), Denis Nekipelov (University of Virginia), and Olivier Scaillet (University of Geneva and Swiss Finance Institute). We wish to extend our warmest welcome to them and look forward to our fruitful work together.

As has been the Journal's practice since its creation, members of the editorial board serve for a few years. We would like to take this opportunity to thank the following associate editors whose terms have come to an end for their excellent service to the Journal over many years: Manfred Deistler (Technical University of Vienna), John Ham (University of Maryland), Tong Li (Vanderbilt University), and Dale Poirier (University of California, Irvine). Without them, the journal could not have been what it is today.

Gordon Anderson (University of Toronto), Efthymios Tsionas (Lancaster University Management School, UK), William E. Griffiths (University of Melbourne), Christian B. Hansen (University of Chicago, Booth), Stefan Hoderlein (Boston College), and Michael Keane (University of Oxford) have each published the equivalent of four solely authored papers in the *Journal*, thereby becoming the newest Fellows of the *Journal of Econometrics*. Please join us in congratulating them for their outstanding contributions to the econometrics profession in general and to the Journal in particular.

The 2016 Arnold Zellner Award committee consisting of Fellows Ronald Gallant, Frank

Kleibergen, Sokbae (Simon) Lee, Peter Robinson and Jeffrey Wooldridge selected the following paper as the most significant theoretical paper published in the journal in 2014-2015:

“Asymptotic theory for differentiated products demand models with many markets”

by Joachim Freyberger, (2015) vol 185, issue 1, 162-181

The editors would like to congratulate the author and express their thanks and appreciation to the members of the 2016 Award committee for their service.

The journal remains in good shape with a high number of submissions. As of January 1, 2016 there were 268 pending submissions. Between January 1, 2015 and December 31, 2016, 417 new submissions and 238 resubmissions were received. Of these new and resubmission submissions, 125 were accepted for publication, 295 were rejected, 5 were withdrawn, 230 were returned for revision, and 40 papers were returned revision for further revisions. At the end of 2016, 262 submissions were pending.

We are enclosing below the status of forthcoming *Annals* issues. You may find the list of accepted manuscripts for the forthcoming regular issues at:

<http://www.journals.elsevier.com/journal-of-econometrics/>

Yacine Aït-Sahalia and Jianqing Fan, co-managing editors

Han Hong and Oliver Linton, co-editors

Forthcoming Annals Issues		
Guest Editors	Topic	Liasing Co-Editor
Jiti Gao Heather Anderson Tong Li	Econometric Estimation and Testing: Essays in Honor of Maxwell King	Y. Ait-Sahalia
Eric Hillebrand Felix Pretis Tommaso Proietti	Econometric Models of Climate Change	O. Linton
Zhengjun Zhang Oliver Linton	(FERM16) Financial Statistics and Risk Management	J. Fan
Marine Carrasco Marcelo Moreira Benoit Perron Victoria Zinde-Walsh	Identification, inference, and causality	Y. Ait-Sahalia
Daniel Slottje	The Creative Mind in Econometrics: Studies in Celebration of Robert Basman's 90 th Year on Causation, Identification and Structural Equation Estimation	Y. Ait-Sahalia
Yingyao Hu Tom Wansbeek	Measurement Errors	O. Linton
Eric Renault Dennis Kristensen David Vereda Roxana Halbleib	Indirect Estimation Methods in Finance and Economics	O. Linton
Alain Monfort Eric Renault Serge Darolles	Theoretical and Financial Econometrics: Essays in Honor of Christian Gouriéroux	J. Fan
Zongwu Cai Yongmiao Hong Cheng Hsiao	Advances to Panel and Time Series Analysis-Essays in Honor of Takeshi Amemiya	Y. Ait-Sahalia
Yacine Aït-Sahalia Andrew W. Lo Whitney K. Newey	Essays In Honor of Jerry Hausman	Y. Ait-Sahalia