COMPUTATIONAL STATISTICS AND DATA ANALYSIS
CALL FOR PAPERS

3rd Special Issue on
STATISTICAL SIGNAL EXTRACTION AND FILTERING

We are inviting submissions for the 3rd special issue of *Computational Statistics and Data Analysis* devoted to *Statistical Signal Extraction and Filtering.* The first and the second special issues were the beginning of an ongoing project that has already created a substantial resource. The published papers represent a wide range of disciplines as well as the research agendas that are becoming increasingly common to all of them. The special issues aim to transcend disciplinary boundaries and to assist in the transfer of techniques and methodologies.

The need to extract signals and other components from time series is a requirement in many empirical sciences, including Medicine, Engineering, Economics and Climatology, to name but a few. Nowadays, a wide variety of methods are available, including Wiener–Kolmogorov filtering, Kalman filtering, filtering for non-linear and non-Gaussian models, semiparametric regression, wavelet analysis, singular spectral analysis and empirical mode decompositions. Papers in any of these areas would be welcomed. The papers submitted to the special issue should contain a strong computational statistics and/or data analytic component.

Other topics in which the current editors have declared an interest include large-scale factor models, functional data analysis, spline smoothing, biomedical signal and image processing, speech and audio signal processing, non parametric and semiparametric methods for the analysis of locally stationary processes, functional data analysis, time-varying parameters and structural change, hidden Markov models and computing the uncertainty of the extracted signals in the case of non-linear and non-Gaussian models.

The DEADLINE for submissions is 15 April 2010. The editorial process is expected to proceed rapidly thereafter. However, papers can be submitted at any time; and, when they have been received, they will enter the editorial system immediately. All papers submitted must contain original unpublished work that is not being submitted for publication elsewhere. Manuscripts submitted to this special issue will be refereed according to the standard procedures for *Computational Statistics and Data Analysis.* Information about the journal can be found at `http://www.elsevier.com/locate/csda.`

All manuscripts should be submitted via the journal's editorial handling system `http://ees.elsevier.com/csda/.` Please register at the site if you have not yet used the system, select Author Log-in, and upload editable source files for manuscripts (Word, LaTeX, ...) and figures, mentioning that the paper is part of the special issue *Statistical Signal Extraction and Filtering.* Please choose the Article Type "Special Issue: Statistical Signal Extraction and Filtering." Authors who are uncertain as to the suitability of their papers for the special issue should contact the special issue editors:

Stephen Pollock
University of Leicester
Leicester
United Kingdom
stephen_pollock@sigmapi.u-net.com

Tommaso Proietti
Universita di Roma"Tor Vergata"
00133 ROMA
Italy
tommaso.proietti@uniroma2.it

Esther Ruiz
Universidad Carlos II de Madrid
Madrid
Spain
ortega@est-econ.uc3m.es

Howard Weinert
Johns Hopkins University
Baltimore, MD
United States
hweiner1@jhu.edu