Thematic proposal: **Around Time Series and Nonparametric Methods**

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Summary: Time series models are applied in many fields such as public health, biology, finance, economy, signal processing, image processing and many other domains. They can be used for analyzing, forecasting or monitoring temporal phenomena. Depending on knowledge on the phenomenon under study, the time series models considered can be either parametric or non-parametric. Although there is an increasing work on the study of these models, still there is a lot to do in time series analysis.

The aim of this special number is to gather new contributions on time series modeling and forecasting and also on time series parametric and non-parametric estimation and testing. Methodological, theoretical, applied and case study contributions are welcome, as well review papers on either of the topic from the following non-exhaustive list

- Time series and forecasting
- Time series segmentation
- Signal estimation
- Model choice
- State-space models and/or Kalman filtering
- Latent variables
- Parametric estimation and/or testing in time series
- Nonparametric estimation and/or testing in time series
- Semi-parametric estimation and/or testing in time series
- …

The submissions of the contributions start June 1st 2017 up to September 1st. The special number is expected to be published not later than April 2018.