

STUDIES IN NONLINEAR DYNAMICS AND ECONOMETRICS

EDITOR-IN-CHIEF

Bruce Mizrach, Brunswick

ASSOCIATE EDITORS

Heather Anderson, Melbourne

Robert A. Becker, Bloomington

Hilde C. Bjørnland, Oslo

Francesco Ravazzolo, Bolzano

Yoosoon Chang, Bloomington

Robert de Jong, Columbus

Cees Diks, Amsterdam

Alvaro Escribano, Madrid

Giancarlo Gandolfo, Rome

René Garcia, Montreal

Massimo Guidolin, Milan

Christian Hafner, Louvain-la-Neuve

Gary Koop, Glasgow

Tae-Hwy Lee, Riverside

Vance Martin, Melbourne

Stefan Mittnik, Munich

James Morley, Sydney

Kazuo Nishimura, Kyoto

Jeremy Piger, Eugene

Philip Rothman, Greenville

Martin Sola, London

Gerhard Sorger, Vienna

Ruey Tsay, Chicago

Dick van Dijk, Rotterdam

Anastasios Xepapadeas, Athens

ADVISORY PANEL

Jess Benhabib, New York

William A. Brock, Madison

Jean-Michel Grandmont, Malakoff

James D. Hamilton, San Diego

Jose Scheinkman, Princeton

DE GRUYTER

ABSTRACTED/INDEXED IN ABDC: Australian Business Deans Council · Academic Journal Guide (CABS, UK) · Baidu Scholar · Cabells Journalytics · CNKI Scholar (China National Knowledge Infrastructure) · CNPIEC: cnpLINKer · Current Index to Statistics · Dimensions · EBSCO (relevant databases) · EBSCO Discovery Service · EconBiz · ECONIS · EconLit · ERIH PLUS (European Reference Index for the Humanities and Social Sciences) · Genamics JournalSeek · Google Scholar · IBR (International Bibliography of Reviews of Scholarly Literature in the Humanities and Social Sciences) · IBZ (International Bibliography of Periodical Literature in the Humanities and Social Sciences) · ICAP Alcohol Information Databases · International Bibliography of the Social Sciences (ProQuest) · Japan Science and Technology Agency (JST) · J-Gate · Journal Citation Reports/Social Sciences Edition · JournalGuide · JournalTOCs · KESLI-NDSL (Korean National Discovery for Science Leaders) · Mathematical Reviews (MathSciNet) · Microsoft Academic · MyScienceWork · Naver Academic · Naviga (Softweco) · Norwegian Register for Scientific Journals, Series and Publishers · Primo Central (ExLibris) · ProQuest (relevant databases) · Publons · QOAM (Quality Open Access Market) · ReadCube · Research Papers in Economics (RePEc) · SCImago (SJR) · SCOPUS · Semantic Scholar · Sherpa/RoMEO · Summon (ProQuest) · TDNet · Ulrich's Periodicals Directory/ulrichsweb · WanFang Data · Web of Science: Current Contents/Social and Behavioral Sciences; Social Sciences Citation Index · WorldCat (OCLC) · Yewno Discover · zbMATH Open

e-ISSN 1558-3708

All information regarding notes for contributors, subscriptions, Open access, back volumes and orders is available online at www.degruyter.com/snde.

RESPONSIBLE EDITOR Prof. Bruce Mizrach, Department of Economics, Rutgers University, 301D New Jersey Hall, 75 Hamilton Street, New Brunswick, NJ 08901-1248, Tel.: +1 (848) 932 7363, e-mail: mizrach@econ.rutgers.edu

PUBLISHER Walter de Gruyter GmbH, Berlin/Boston, Genthiner Straße 13, 10785 Berlin, Germany

JOURNAL COORDINATOR Natalia Białka, De Gruyter, 121 High Street, Third Floor, Boston, MA 02110, USA, e-mail: natalia.bialka@degruyter.com

RESPONSIBLE FOR ADVERTISEMENTS Markus Kügel, De Gruyter, Rosenheimer Str. 143, 81671 München, Germany, Tel.: +49 (0)89 76 902-424, e-mail: anzeigen@degruyter.com

© 2022 Walter de Gruyter GmbH, Berlin/Boston, Germany

TYPESETTING TNQ Technologies, Chennai, India