

Preface

The Seventh International Conference of the Thailand Econometric Society (**TES 2014**) is held in Chiang Mai, Thailand, during January 8th–10th, 2014, and hosted by the School of Economics, Chiang Mai University, Thailand.

The aim of this conference is to provide an international forum for researchers and practitioners in the areas of econometrics and quantitative analysis in economics to stimulate new ideas, present and discuss fundamental and applied research problems, as well as to foster research collaborations. The main theme of the TES 2014 conference is: “Modeling Dependence in Econometrics”.

This volume contains papers presented at the TES 2014 conference, which were carefully evaluated and recommended for publication by the Scientific Committee. We appreciate the efforts of all the authors who submitted papers and regret that not all of them can be included. The volume begins with a keynote paper by Christian Francq and Jean-Michel Zakoïan, and is followed by invited and contributed papers arranged into two parts: Fundamental Theory and Applications.

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We sincerely wish to express our appreciation to all the members of Advisory Board, Administrative Committee, Scientific Committee and Local Organizing Committee for their great help and support. We would also like to thank Prof. Janusz Kacprzyk (Series Editor) and Dr. Thomas Ditzinger (Senior Editor, Engineering/Applied Sciences) for their support and cooperation in this publication.

Last, but not the least, we wish to thank all the authors and participants for their contributions and fruitful discussions that made this conference a success.

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