Submission Guidelines

Any manuscript which does not conform to instructions will be rejected

1. Paper must be in English (British spelling is acceptable).
2. Paper for publication should be submitted electronically in PDF format via CEJofEME electronic system.
3. Submitted paper must contain original unpublished work which is not being submitted for publication elsewhere.
4. Manuscripts should be double spaced, with wide margins and pages numbered consequently. Titles and subtitles should be short.
5. Tables and figures should be printed on separate pages and attached at the bottom of the main text.
6. **The preferable format** for manuscript is LaTeX(the standard document class 'article', A4 style). The other acceptable format is Word.
7. **The first page** of the manuscript should contain the following information:
   (a) the title;
   (b) an abstract (with no mathematical formulae and bibliography) of not more than 150 words;
   (c) classification codes according to the Classification System for Journal Articles (JEL code);
   (d) key words (max. 5);
8. In the review process Central European Journal of Economic Modelling and Econometrics obeys the **double blind policy** in the form represented by the submission guidelines of the American Statistical Association. Consequently Authors are asked to follow the **blinding guidelines**:
   (a) The title page and/or frontmatter of the blinded version of a paper should contain no references to any author or to his/her affiliation.
   (b) All unpublished works by an author of the submitted manuscript should be blinded. This includes: Ph.D. Theses, in-press manuscripts, and manuscripts submitted to other journals. The following steps should be taken:
      i. All authors names should be removed from the references and should be replaced with anonymous characters such as: "****2002." If there are multiple similarly dated manuscripts, then indicate this after the year: 2002a, 2002b, etc.

ii. Remove all authors' affiliations from the listing (e.g., dept. or school associated with a Tech Report).

iii. If the manuscript is in press or submitted, listing the journal name is not allowed.

iv. All blinded references should be moved to the bottom or top of the references section, thus removing them from alphabetical order.

(c) When referring to an author's publication the form of third person should be used. Please, display citations to blinded references in a manner similar to: "... as we have seen previously in ****(2002a)."

(d) Any acknowledgements section should be removed from the blinded version. Also, please delete any notes that indicate affiliation, conference presentations, grants, author or departmental web sites, etc.

(e) Appendices, figures, and tables should be integrated into the same electronic file as the manuscript. Please, be sure to remove references to the authors in the blinded version.

(f) Do not use your surname in the names of the submitted files. The submission containig the files uncorrectly named will be rejected.

9. **Footnotes** are not allowed in the body of the text.

10. **Displayed mathematical formulae** should be numbered consecutively throughout the manuscript as (1), (2), etc. against the right-hand margin of the page.

11. **References to publications** should be as follows: "the following prior distribution was proposed by Zellner (1971)" or "This problem has been studied previously (e.g. Fang et al. 1990)".

12. **The list of references** should appear alphabetically at the end of the main text (but before tables and figures). References should appear as follows:

(a) *for monographs:*
Golub G.H., Van Loan C.F., (1983), *Matrix Computations*, John Hopkins University Press, Baltimore.

(b) *for periodicals:*
Bauwens L., Laurent S., (2005), A New Class of Multivariate Skew Densities with Application to Generalised Autoregressive Conditional Heteroscedasticity Models, *Journal of Business and Economic Statistics* 23, 346-254.

(c) *for a paper published in conference proceedings:*
Pipień M., (2004), GARCH Processes with Skewed-t and Stable Conditional Distribution. Dynamic Bayesian Comparison for WIBOR Interest Rates, [in:] *30-th International Conference MACROMODELS'03*, [ed.:] A. Welfe, W. Welfe, Łódź, 125-138.

(d) *for a chapter in book*
Osiewalski J., Pipień M., (2004), Bayesian comparison of bivariate GARCH processes. The role of the conditional mean specification, Chapter 7, [in:] *Contributions to Economic Analysis* 269, *New Directions in Macromodelling*, [ed.:] A.Welfe, Elsevier, Amsterdam, 173-196.

(e) *for an unpublished manuscript:*
Engle R.F., Sheppard K., (2001), Theoretical and empirical properties of dynamic conditional correlation multivariate GARCH, *Unpublished Manuscript*, University of California, San Diego.

(f) *for a conference presentation, technical documentation or a paper published on a web page:*
Pipień M., (2006), Bayesian Comparison of GARCH Processes with Skewness Mechanism in Conditional Distributions, *presented at:* 2nd Symposium on Socio- and Econophysics FENS'2006, Cracow, 21-22 April, *available at:* http://arxiv.org/abs/physics/0606253.