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## Editorial Special issues on the 20th anniversary of the CMStatistics (Computational and Methodological Statistics)



The ERCIM WG (European Research Consortium for Informatics and Mathematics Working Group) on Matrix Computations was established in 2001. As its scope broadened, it was renamed the ERCIM WG on Computing & Statistics in 2007. The WG included members in computing areas with a significant impact on statistical techniques and data analysis methods. All aspects of statistics that directly or indirectly use computing were considered. The WG had several tracks (specialized subgroups) in various research areas of Computational Statistics. One of the largest and most active groups was the Computational Econometrics and Financial Time Series, established after as the Computational and Financial Econometrics subgroup (CFE). Since 2007 the ERCIM Working Group on Computing & Statistics commenced a joint annual conference with the CFE subgroup. In 2013 the ERCIM Working Group broadened its scope further and became the Computational and Methodological Statistics (CMStatistics network), and the subgroup CFE became the CFEnetwork. Combined, the two networks currently have over three thousand members.

The networks have published many special issues for the journal Computational Statistics & Data Analysis (CSDA). The CFEnetwork published around 500 CSDA articles from 2001 to 2019. These were published mainly in the special issues of Computational Econometrics and the Annals of Computational and Financial Econometrics.

In 2015 the CMStatistics and CFEnetwork established their own journal, *Econometrics and Statistics (EcoSta)*, published by Elsevier. The journal comprises two sections, namely, Part A: Econometrics and Part B: Statistics. The EcoSta publishes four issues per year, including, as a supplement, the Annals of Computational and Financial Econometrics, previously published by the CSDA. The journal's first volume was published in 2017.

Since 2016 the CSDA has become an official publication of CMStatistics. The CSDA special issues are handled by CMStatistics, which also established the Statistical Data Science (SDS), currently listed as Section IV of the CSDA.

The CMStatistics and CFEnetwork continue organizing the joint annual CFE-CMStatistics meeting in Europe. The CFE-CMStatistics conference has become a leading joint international event at the interface of statistics, econometrics, empirical finance and computing, gathering nearly two thousand participants each year. In 2017, the CMStatistics and CFEnetwork established the Econometrics & Statistics (EcoSta) annual conference, which takes place in East Asia. Attendance at the conference has reached around one thousand participants annually, and is expected to grow further.

The CMStatistics (Computational and Methodological Statistics) had its 20th anniversary in 2021. A series of special issues commemorate this important milestone, starting with this volume. Around ninety papers were selected for publication after the standard double-blinded peer review process. This issue comprises ten of those papers, and the remainder accepted will appear in subsequent volumes under the heading "CMStatistics 20th anniversary".

Support from the CMStatistics and CFEnetwork members has been essential to the ongoing success and strengthening of the networks; our sincere thanks are extended to all. Many colleagues have played instrumental roles in establishing the two networks. A few who have contributed to the networks' remarkable milestones are: Stan Azen, Bernard Philippe, Manfred Gilli, David A. Belsley, Cristian Gatu, Alessandra Amendola, George Loizou, Jae C. Lee, George Kapetanios, Chiara Farinelli, Mike K.P. So and Herman K. Van Dick.

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