forecasting

IMPACT FACTOR 3.0

CITESCORE 4.0

an Open Access Journal by MDPI

Bayesian Time Series Forecasting

Guest Editors:

Dr. Cristian Rodriguez Rivero

Prof. Dr. Leonardo Franco

Dr. Julian Antonio Pucheta

Dr. Hector Daniel Patino

Deadline for manuscript submissions:
closed (31 October 2021)

Message from the Guest Editors

Dear Colleagues,

We invite you to submit your latest research to this Special Issue on the topic of Bayesian Time Series Forecasting.

Since the early 1990s, the importance of Bayesian methods to the study of time series has increased rapidly. This has, no doubt, been ignited by an increase in appreciation for the advantages that Bayesian inference provides. It provides us with a formal way to incorporate the prior information before seeing the data in a natural manner, it fits perfectly with sequential learning and decision-making, and it directly leads to exact results from small samples. In addition, the Bayesian paradigm is particularly suited to prediction, since it takes into account all parameters and even model uncertainty. Nowadays, with the availability of large amounts of data, Bayesian analysis remains suitable for solving forecasting problems by combining all of the information and sources of uncertainty into a predictive distribution for future values.

forecasting

IMPACT FACTOR 3.0

CITESCORE 4.0

an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Sonia Leva
Department of Energy,
Politecnico di Milano, 20156
Milan, Italy

Message from the Editor-in-Chief

The new open access journal Forecasting provides an interdisciplinary forum for all aspects related to the immensely broad field of time series analysis and forecasting. The range of applications in forecasting is enormous, from energy forecasting or economic analysis of stock indices prediction, climate forecasting, chemical or natural process forecasting, etc. It is the aim of the journal to publish relevant topical contributions for the scientific community of forecasting in a timely manner. We would like to invite you to contribute to the journal by sending us your high quality research papers and would be pleased to welcome you as one of our authors.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.
High Visibility: indexed within Scopus, ESCI (Web of Science), AGRIS, RePEc, and other databases.
Journal Rank: CiteScore - Q1 (*Decision Sciences (miscellaneous)*)

Contact Us

Forecasting Editorial Office
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/forecasting
forecasting@mdpi.com
𝕏@forecast_MDPI