## Special Issue

# Modeling and Forecasting of Financial Markets

### Message from the Guest Editor

The focus of this Special Issue lies in exploring innovative approaches for financial market analysis, including time-series econometrics, machine learning, artificial intelligence, and other quantitative methods. Emphasis will be placed on both traditional financial indicators and alternative data sources, covering diverse markets such as equities, fixed income, commodities, and foreign exchange.

The scope of this Special Issue includes topics such as volatility modeling, return predictability, market microstructure, risk forecasting, and algorithmic trading strategies. Interdisciplinary and data-driven contributions that provide novel insights or practical forecasting applications are particularly encouraged.


### Guest Editor

Prof. Dr. Kentaro Iwatsubo

Graduate School of Economics, Kobe University, 2-1, Rokkodai, Nada-Ku, Kobe 657-8501, Japan


### Deadline for manuscript submissions

31 December 2026


# Economies

an Open Access Journal by MDPI

Impact Factor 2.1
CiteScore 4.7

mdpi.com/si/244656

*Economies*
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
economies@mdpi.com

mdpi.com/journal/economies

# Economies

an Open Access Journal by MDPI

Impact Factor 2.1
CiteScore 4.7

mdpi.com/journal/economies


# About the Journal

## Message from the Editor-in-Chief

## Editor-in-Chief


Prof. Dr. Ralf Fendel
WHU—Otto Beisheim School of Management, Burgplatz 2, 56179 Vallendar, Germany


## Author Benefits

**High Visibility:**

indexed within Scopus, ESCI (Web of Science), EconLit, EconBiz, RePEc, and other databases.

**Journal Rank:**

JCR - Q2 (Economics) / CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))

**Rapid Publication:**

manuscripts are peer-reviewed and a first decision is provided to authors approximately 22 days after submission; acceptance to publication is undertaken in 5.7 days (median values for papers published in this journal in the first half of 2025).