Special Issue

Time Series Analysis of Energy Economics

Message from the Guest Editors

This Special Issue focuses on the modelling and forecasting energy time series, with particular emphasis on energy-related data (energy, renewable energy, electricity, ethanol fuel, green bond and futures, etc). The analysis of energy time series has attracted a great deal of attention from acamedic scholars and market participants. Modeling and forecasting energy time series are important inputs into macroeconometric models, risk spillover models, and portfolio selection models. Topics of primary interest include but are not limited to the following:

- Modelling and forecasting energy time series;
- Connectedness network across energy markets;
- Volatility spillover between energy markets and equity markets;
- Multivariate GARCH-type models;
- Wavelet coherence analysis;
- Cointegration, Granger causality, and long-run estimation;
- Quantile regression;
- High-frequency data analysis;
- Time-varying Copula-based CoVaR analysis;
- Efficiency test of energy time series.

The Special Issue welcomes quantitative studies, as well as empirical contributions.

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Message from the Editor-in-Chief

Energies is an international, open access journal in energy engineering and research. The journal publishes original papers, review articles, technical notes, and letters. Authors are encouraged to submit manuscripts which bridge the gaps between research, development and implementation. The journal provides a forum for information on research, innovation, and demonstration in the areas of energy conversion and conservation, the optimal use of energy resources, optimization of energy processes, mitigation of environmental pollutants, and sustainable energy systems.

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