Special Issue

Advanced Risk Analysis and Short-Term Forecast Model for Global Energy Market

Message from the Guest Editors

Though initially dominated by the presence of non-renewable resources, energy markets nowadays include a variety of renewables. Besides, the financialization of commodities has called for new statistical and econometric theories and methodologies to model commodity time series and monitor the propagation of commodity risk that arises from fluctuations in commodity future price values. How energy sources contribute to systemic risk, how they affect other energy sources, how and to what extent energy returns and volatilities can be forecasted are only a few examples of relevant questions in the global energy markets. The goal of this Special Issue is to present papers dealing with: Modeling the risk of energy commodities; Forecasting models for global energy markets; Tail risk; Risk measures for global energy markets; Systemic risk of energy commodities; Measuring the spillovers and the co-movements of energy returns; Forecasting the volatility of energy returns, including the potential influence of mixed-frequency variables; Investigating the profitability of using machine learning tools in energy markets.

Guest Editors

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Deadline for manuscript submissions

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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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