Special Issue

Information Theory, Forecasting, and Hypothesis Testing

Message from the Guest Editor

Over the past 20 years, information theory and, in particular, ideas and methods of source coding (or data compression) have been be used to solve many important ta forecasting and statistical analysis tasks. As a result of applying information theory, an asymptotically consistent goodness-of-fit test exists for stationary ergodic processes, an asymptotically optimal method exists for predicting time series, as well as some other important and elegant results. Despite the many results obtained, many open problems remain in the field of forecasting, testing statistical hypotheses, and close fields, which are similar to information theory and can probably be solved on the basis of its ideas and methods. This Special Issue is intended to provide a forum for the presentation of methods for applying information theory to forecasting problems, testing hypotheses, and related fields. In addition, some new ideas in these areas may be mutually beneficial for development of information theory.

Guest Editor

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Deadline for manuscript submissions

closed (31 October 2020)

Entropy

an Open Access Journal by MDPI

Impact Factor 2.0
CiteScore 5.2
Indexed in PubMed

mdpi.com/si/43712

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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

Entropy is an online open access journal providing an advanced forum for the development and/or application of entropic and information-theoretic studies in a wide variety of applications. *Entropy* is inviting innovative and insightful contributions. Please consider *Entropy* as an exceptional home for your manuscript.

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