Special Issue

Benchmark Models in Time Series Forecasting

Message from the Guest Editors

Forecasting practice has long been shaped by a simple but powerful insight: uncomplicated methods often perform best in real-world, out-of-sample settings. Across disciplines such as economics, finance, energy, and operations, benchmark approaches—such as naive forecasts, exponential smoothing, and low-order autoregressive models—have consistently demonstrated robustness, transparency, and scalability. This Special Issue is motivated by the view that simple benchmark forecasting methods often perform well in practice and builds on recent developments in the literature on benchmark methods in univariate time series forecasting. Our aim is to bring together contributions that extend, refine, or apply benchmark methods in modern forecasting environments. We welcome submissions including, but not limited to:

- The development of new benchmark methods or refinements of existing ones;
- Predictive complexity and model selection in simple forecasting frameworks;
- Comparative studies of benchmark versus complex models;
- Applications in finance, economics, energy, and operations;
- Robustness, structural change, and model stability;
- Computationally efficient and scalable forecasting techniques.

Guest Editors

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About the Journal

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.

Editor-in-Chief

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manuscripts are peer-reviewed and a first decision is provided to authors approximately 23.8 days after submission; acceptance to publication is undertaken in 2.9 days (median values for papers published in this journal in the first half of 2026).