Special Issue

Application of Functional Data Analysis in Forecasting

Message from the Guest Editors

Forecasting large datasets with complex and cross-correlated functional time series has been a relatively unexplored research topic despite the rapidly developing functional data analysis (FDA). For this reason, the aim of this Special Issue is to collect contributions about novel feature extraction methods and forecasting applications involving a large collection of functional time series. Papers focusing on theoretical properties or empirical applications of new functional time series forecasting methodologies are welcome for publication in this Special Issue. For this Special Issue, original research articles and reviews are welcome. Research areas may include (but are not limited to) the following:

- Forecasting high-dimensional functional time series;
- Forecasting multivariate functional time series;
- Forecasting high-frequency financial time series;
- Forecasting climate functional time series;
- Forecasting demographic functional time series, etc.

Guest Editors

Dr. Yang Yang

Department of Data Science and Innovation, School of Information and Physical Sciences, University of Newcastle, Callaghan, NSW 2308, Australia

Dr. Wenlin Dai

Institute of Statistics and Big Data, Renmin University of China, Beijing 100872, China

Deadline for manuscript submissions

closed (31 July 2024)

Forecasting

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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

Prof. Dr. Sonia Leva
Department of Energy, Politecnico di Milano, 20156 Milan, Italy

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manuscripts are peer-reviewed and a first decision is provided to authors approximately 22.9 days after submission; acceptance to publication is undertaken in 2.7 days (median values for papers published in this journal in the first half of 2025).