

## Special Issue

# Forecasting Prices in Power Markets

### Message from the Guest Editors

The increasing liberalization and interconnection of power markets, and the growing importance of renewable energies, storage and demand response lead to complex electricity price formation on power markets. We welcome scientific contributions on forecasting power/electricity prices that give insights into a better understanding of power price dynamics for all kinds of forecasting horizons and power markets (e.g., derivative markets, spot markets, day-ahead markets, intraday and balancing markets). We particularly welcome contributions in the area of probabilistic forecasting using all kinds of methods. This may be suitable for statistical time series prediction methods or machine learning methods, like gradient boosting machines (GBM) or artificial neural networks (ANN). In this Special Issue, we invite submissions exploring cutting-edge research and recent advances that address the above and related challenges.

### Guest Editors

Prof. Dr. Florian Ziel

House of Energy Markets and Finance, University of Duisburg-Essen,  
Universitätsstraße 2, 45141 Essen, Germany

Prof. Dr. Peru Muniain

Department of Applied Mathematics, University of the Basque Country,  
UPV/EHU. Torres Quevedo Ingeniaria Plaza, 1, 48013 Bilbo, Spain

### Deadline for manuscript submissions

closed (30 June 2022)



## Forecasting

an Open Access Journal  
by MDPI

Impact Factor 3.2  
CiteScore 7.1



[mdpi.com/si/88802](https://mdpi.com/si/88802)

*Forecasting*  
Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland  
Tel: +41 61 683 77 34  
[forecasting@mdpi.com](mailto:forecasting@mdpi.com)

[mdpi.com/journal/  
forecasting](https://mdpi.com/journal/forecasting)





# Forecasting

---

an Open Access Journal  
by MDPI

---

Impact Factor 3.2  
CiteScore 7.1



[mdpi.com/journal/  
forecasting](https://mdpi.com/journal/forecasting)



## 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

---

### Author Benefits

#### High Visibility:

indexed within Scopus, ESCI (Web of Science), RePEc, and other databases.

#### Journal Rank:

JCR - Q1 (Multidisciplinary Sciences) / CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))

#### Rapid Publication:

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).