

Special Issue

New Frontiers in Forecasting the Business Cycle and Financial Markets

Message from the Guest Editor

The Great Recession in 2007–2009 and the recent Pandemic Crisis in 2020 due to Covid-19 have increased the uncertainty in financial markets and the business cycle. Researchers in economics and policy-makers have been called upon to provide an empirical analysis of the determinants of the crises and scrutinize the role of both macroeconomic and financial variables. This empirical evidence relies on advanced models in econometrics, in particular in time series analysis, which allow researchers to contribute technically to forecasting the behavior of macroeconomic and financial variables. This Special Issue will publish high-quality papers that discuss “New Frontiers in Forecasting the Business Cycle and Financial Markets” and propose new contributions from both a methodological and an empirical point of view. The scope of this Special Issue includes, but is not limited to, the following topics: forecasting economics; forecasting business cycles; forecasting with macroeconomic models; DSGE models; point forecasts; density forecasts; and forecasting horse races.

Guest Editor

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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

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Author Benefits

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manuscripts are peer-reviewed and a first decision is provided to authors approximately 26.3 days after submission; acceptance to publication is undertaken in 3.5 days (median values for papers published in this journal in the second half of 2025).