

## Special Issue

# Advancing Time Series Forecasting with Large Language Models: Innovations and Applications

### Message from the Guest Editors

Over the last decade, remarkable progress has been made in large language models (LLMs), demonstrating their exceptional accuracy in performing complex natural language tasks. Recent advances have shown that pre-trained LLMs can be exploited to capture complex dependencies in time series data and facilitate various applications, including forecasting. The flexibility of LLMs, stemming from the diverse models available and the various ways in which they can be configured for time series analysis, makes them highly adaptable to a wide range of domain-specific applications, particularly in fields such as economics and finance. This Special Issue welcomes high-quality papers that introduce novel forecasting applications of LLMs in economics and finance or present new methodological advancements. This Special Issue welcomes manuscripts that link the following themes:

- Forecasting asset returns and volatilities with LLMs;
- Tail risk forecasting with LLMs;
- Forecasting economics with LLMs;
- Forecasting business cycles with LLMs;
- Forecasting economics with LLMs;
- Detecting regimes with LLMs.

We look forward to receiving your original research articles and reviews.

---

### Guest Editors

Dr. Manuela Pedio

Prof. Dr. Massimo Guidolin

Dr. Walayat Hussain

Prof. Dr. Kaijian He

---

### Deadline for manuscript submissions

1 August 2026



## Forecasting

---

an Open Access Journal  
by MDPI

---

Impact Factor 3.2  
CiteScore 7.1



[mdpi.com/si/249491](https://mdpi.com/si/249491)

*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).