

Special Issue

Time Series Analysis

Message from the Guest Editor

Time series data are probably among the most common forms of data as they are connected to a systematic collection of observations over time. Time series analysis has two main fields of application. The first is the analysis of historical data. On the basis of these data, it is possible to draw specific conclusions about the data-generating process, which allows information about the system under study to be obtained (regardless of whether it is a machine, social or biological system). The second application is forecasting. Based on historical data and taking into account the nature of the data-generating process, it is possible to forecast the possible further development of the phenomenon under study. This Special Issue aims to collect new achievements in the theory as well as in the applications of time series analysis. Engineering and social sciences (especially economics) are the main fields of applications of this type of analysis; however, there are many other fields of multidisciplinary applications.

Guest Editor

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About the Journal

Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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