

Special Issue

Bayesian Statistical Methods for Forecasting

Message from the Guest Editors

In many statistical modeling problems, the main interest is to fit a model that explains the observed data well and can provide accurate predictions. In this context, Bayesian inference emerges as a very interesting option because its probabilistic framework allows for the obtainment of a prediction distribution that describes the uncertainty associated with future outcomes. This interesting characteristic of the Bayesian approach, together with the increasing availability of computational resources, has made the use of Bayesian methods for forecasting more accessible and applicable to forecasting problems from all fields of science. The idea of this Special Issue is to publish a collection of articles in which forecasting (point and interval) using Bayesian inference is the main topic. Articles addressing the theoretical and computational development of Bayesian forecasting procedures, articles describing the use of computational methods to generate Bayesian forecasting in practical problems using regression models, time series, and survival analysis, as well as articles reviewing Bayesian forecasting considering some specific symmetric or asymmetric distributions, are welcome.

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Symmetry is ultimately the most important concept in natural sciences. It is not surprising then that very basic and fundamental research achievements are related to symmetry. For instance, the Nobel Prize in Physics 1979 (Glashow, Salam, Weinberg) was received for a unified symmetry description of electromagnetic and weak interactions, while the Nobel Prize in Physics 2008 (Nambu, Kobayashi, Maskawa) was received for the discovery of the mechanism of spontaneous breaking of symmetry, including CP symmetry. Our journal is named *Symmetry* and it manifests its fundamental role in nature.

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