Forecasting Financial Time Series during Turbulent Times

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Message from the Guest Editor

In the last three years, there have been extraordinary events that have had a tremendous impact on financial markets. The coronavirus pandemic significantly impacted many financial assets and comodieties. The Russo-Ukrainian war led to an enormous fluctuation in financial markets. There has been a fall in the value of many stock indices, an increase in the value of the US dollar, and a sharp increase in many commodity prices.

During turbulent times, e.g., the COVID-19 crisis or the outbreak of the Russo-Ukrainian war, the forecasting ability of many models has deteriorated. For this reason, there is a need to look for methods that perform well during the market turmoil and high market uncertainty.

Both methodological papers and interesting empirical applications in financial markets qualify for this Special Issue. The topics of interest include, but are not limited to:

- Forecasting stock prices, currencies, cryptocurrencies, commodities, and derivatives;
- Forecasting the volatility of financial time series;
- Forecasting risk measures;
- Forecasting correlation;
- Forecasting with high-frequency financial data.

Special Issue

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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.

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