



Time Series Analysis of Energy Economics

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Message from the Guest Editors

Dear Colleagues,

This Special Issue focuses on the modelling and forecasting energy time series, with particular emphasis on energy-related data (energy, renewable energy, electricity, ethanol fuel, green bond and futures, etc). The analysis of energy time series has attracted a great deal of attention from academic scholars and market participants. Modeling and forecasting energy time series are important inputs into macroeconomic models, risk spillover models, and portfolio selection models. Topics of primary interest include but are not limited to the following:

- Modelling and forecasting energy time series;
- Connectedness network across energy markets;
- Volatility spillover between energy markets and equity markets;
- Multivariate GARCH-type models;
- Wavelet coherence analysis;
- Cointegration, Granger causality, and long-run estimation;
- Quantile regression;
- High-frequency data analysis;
- Time-varying Copula-based CoVaR analysis;
- Efficiency test of energy time series.

The Special Issue welcomes quantitative studies, as well as empirical contributions.

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Guest Editors

Special Issue



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Message from the Editor-in-Chief

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