

Special Issue

Time Series Modelling

Message from the Guest Editor

Time series consist of data observed sequentially in time, and they are assumed to stem from an underlying stochastic process. The scope of time series approaches thus covers models for stochastic processes as well as inferential procedures for model fitting, model diagnostics, forecasting, and various other applications. The aim is to bring together papers from the following areas related to time series:

- stochastic models for time series, as well as methods for analyzing time series (estimation, diagnostics);
- univariate or multivariate real-valued time series, as well as discrete-valued time series (such as count time series or categorical time series); and
- applications of time series methods for forecasting, change-point detection, or statistical process control, among others.

Papers including real applications, also those covering historical aspects of time series analysis, are particularly welcome. The Special Issue is also open to interdisciplinary research, comprehensive survey papers, as well as papers with aspects of teaching and software, with core contributions including methods or models for time series.

Guest Editor

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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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Editor-in-Chief

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