



## Advances in Time Series Analysis and Forecasting

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### Message from the Guest Editors

We are welcoming submissions for a Special Issue entitled “Advances in Time Series Analysis and Forecasting”. Collecting data over time occurs naturally in almost all fields of studies and it materializes in many ways. It can be collected continuously or discretely, equally or unequally spaced, with short or long time series, as univariate or high dimensional, with missing values, or with structural breaks, etc. Therefore, it is natural that the field encompasses many models and methods that are continuously evolving. The aim of this Special Issue is to present some of the most recent advances in the field. Theoretical papers and novel applications are welcome, with studies addressing the analysis of complex data, computational issues, forecasting, high dimensional studies, change of regime, outliers and robust methods, but submissions are not restricted to these topics. Review papers are also welcome.





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## 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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