entropy

an Open Access Journal by MDPI

IMPACT FACTOR 2.419

Time Series Modelling

Guest Editor:

Prof. Dr. Christian H. Weiss
Department of Mathematics and Statistics, Helmut-Schmidt-University, PO-box 700822, D-22008 Hamburg, Germany

weissc@hsu-hh.de

Deadline for manuscript submissions:
30 April 2021

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.

entropy

an Open Access Journal by MDPI

IMPACT FACTOR 2.419

Editor-in-Chief

Prof. Dr. Kevin H. Knuth
Department of Physics, University at Albany, 1400 Washington Avenue, Albany, NY 12222, USA

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.

Entropy is an online open access journal providing an advanced forum for the development and/or application of entropic and information-theoretic studies in a wide variety of applications. *Entropy* is inviting innovative and insightful contributions. Please consider *Entropy* as an exceptional home for your manuscript.

Author Benefits

Open Access: free for readers, with article processing charges (APC) paid by authors or their institutions.
High Visibility: indexed by the Science Citation Index Expanded (Web of Science), MathSciNet (AMS), Inspec (IET), Scopus and other databases.
Rapid Publication: manuscripts are peer-reviewed and a first decision provided to authors approximately 17.8 days after submission; acceptance to publication is undertaken in 2.7 days (median values for papers published in this journal in the second half of 2019).

Contact Us

Entropy
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

Tel: +41 61 683 77 34
Fax: +41 61 302 89 18
www.mdpi.com

mdpi.com/journal/entropy
entropy@mdpi.com
@Entropy_MDPI