



entropy



Special Issue Reprint

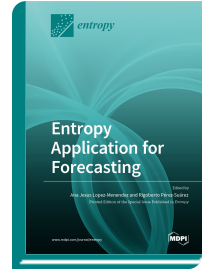
Entropy Application for Forecasting

www.mdpi.com/books/reprint/2650

Edited by

Ana Jesus Lopez-Menendez

Rigoberto Pérez-Suárez



ISBN 978-3-03936-487-9 (Hardback)

ISBN 978-3-03936-488-6 (PDF)

This book shows the potential of entropy and information theory in forecasting, including both theoretical developments and empirical applications. The contents cover a great diversity of topics, such as the aggregation and combination of individual forecasts, the comparison of forecasting performance, and the debate concerning the tradeoff between complexity and accuracy. Analyses of forecasting uncertainty, robustness, and inconsistency are also included, as are proposals for new forecasting approaches. The proposed methods encompass a variety of time series techniques (e.g., ARIMA, VAR, state space models) as well as econometric methods and machine learning algorithms. The empirical contents include both simulated experiments and real-world applications focusing on GDP, M4-Competition series, confidence and industrial trend surveys, and stock exchange composite indices, among others. In summary, this collection provides an engaging insight into entropy applications for forecasting, offering an interesting overview of the current situation and suggesting possibilities for further research in this field.



Order Your Print Copy

You can order print copies at

www.mdpi.com/books/reprint/2650

MDPI Books offers quality open access book publishing to promote the exchange of ideas and knowledge in a globalized world. MDPI Books encompasses all the benefits of open access – high availability and visibility, as well as wide and rapid dissemination. With MDPI Books, you can complement the digital version of your work with a high quality printed counterpart.



Open Access

Your scholarly work is accessible worldwide without any restrictions. All authors retain the copyright for their work distributed under the terms of the Creative Commons Attribution License.



Author Focus

Authors and editors profit from MDPI's over two decades of experience in open access publishing, our customized personal support throughout the entire publication process, and competitive processing charges as well as unique contributor discounts on book purchases.



High Quality & Rapid Publication

MDPI ensures a thorough review for all published items and provides a fast publication procedure. State-of-the-art research and time-sensitive topics are released with a minimum amount of delay.



High Visibility

Due to our global network and well-known channel partners, we ensure maximum visibility and broad dissemination. Title information of books is sent to international indexing databases and archives, such as the Directory of Open Access Books (DOAB), and the Verzeichnis Lieferbarer Bücher (VLB).



Print on Demand and Multiple Formats

MDPI Books are available for purchase and to read online at any time. Our print-on-demand service offers a sustainable, cost-effective and fast way to publish MDPI Books printed versions.