Rob J Hyndman June 2018

#### 1 Editorial board

The IJF editors are:

- Dick van Dijk, 2013– (Erasmus University Rotterdam, Netherlands)
- George Kapetanios, 2015– (Queen Mary University of London, UK)
- Michael McCracken, 2015– (Federal Reserve Bank of St Louis, USA)
- Dilek Önkal, 2015– (University of Northumbria, UK)
- Esther Ruiz, 2009– (Universidad Carlos III de Madrid, Spain)

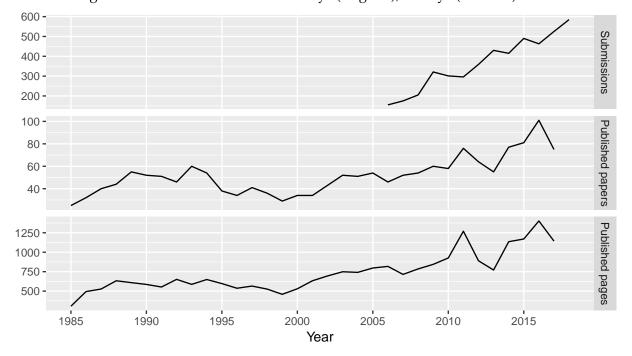
There are currently 38 associate editors and 1 book review editor.

In the past 12 months, Herman Stekler, Nigel Harvey, Chris Brooks and Juha Alho have all retired from the IJF board after many years of service (Herman 31 years, Chris 15 years, Nigel 15 years, Juha 11 years). We thank them for their hard work and high quality editing. Our thoughts are especially with Herman and Nigel as they battle ill health.

We have also appointed two new associate editors: Jakub Bijak and Fergus Bolger. Jakub will take over the demographic forecasting papers, while Fergus takes on judgmental forecasting.

#### 2 Submissions

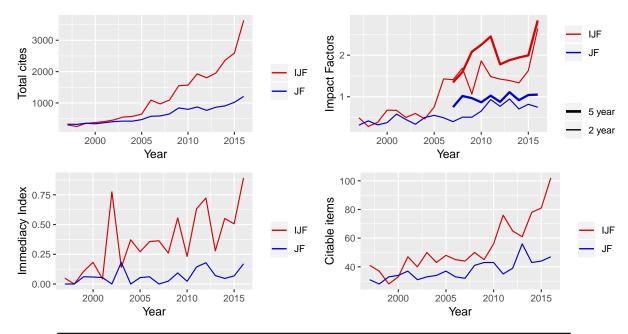
- 585 new submissions from 1 June 2017 31 May 2018 (up from 525 last year). Some invited papers and some papers for special sections are not included in these counts.
- 15% papers accepted in last 12 months.
- 114 manuscripts currently under consideration (up from 90 last year).
- Average time from submission to final decision: 49 days.
- Average reviewer turnaround time: 40 days (original), 30 days (revision)



# 3 ISI journal citation report for 2016

The 2016 2-year impact factor of the journal is **2.642** (5-year impact factor: 2.837).

Year	Journal	Total cites	2 year Impact Factor	5 year Impact Factor	Immediacy Index	Citable items
2016	IJF	3634	2.642	2.837	0.892	102
2015	IJF	2588	1.626	1.994	0.506	81
2016	JF	1208	0.747	1.051	0.170	47
2015	JF	1020	0.818	1.042	0.068	44



Journal	2 year Impact Factor	5 year Impact Factor
J Forecasting	0.747	1.051
J.Time.Ser.Anal.	0.975	
J Operational Research Soc.	1.077	
J.Econometrics	1.633	
J.Bus.Econ.Stat.	1.658	
Computational Statistics and Data Analysis	1.693	
J Financial Econometrics	1.800	
JRSSA	1.852	
JASA	2.016	
J.Appl.Econom.	2.117	
International Journal of Forecasting	2.642	2.837
Management Science	2.822	
European J Operational Research	3.297	
JRSSB	4.610	

- **Total cites**: number of total citations each year to articles in the journal.
- **2-year impact factor**: average citations for articles published in previous 2 years.
- 5-year impact factor: average citations for articles published in previous 5 years.
- **Immediacy index**: number of citations to articles published in a given year divided by total number of articles published in that year.
- 315/3917 = 8% of citations in IJF are self-citations.
- Leaving out self-citations, our impact factor is 2.182.

# Number of times articles published in 2016 cited articles published in IJF

Citing Journal	All Yrs	2016	2015	2014	2013	2012	2011	2010	2009	2008	2007	Rest
INT J FORECASTING	315	27	26	47	18	10	25	8	15	23	9	107
EUR J OPER RES	111	0	1	5	12	15	5	12	11	6	6	38
APPL ECON	70	0	0	1	4	6	2	7	4	5	2	39
ENERGIES	65	15	2	11	1	2	2	0	1	7	1	23
INT J PROD ECON	57	0	0	6	3	2	4	3	0	3	1	35
J BUS RES	57	1	0	1	2	19	3	1	2	3	0	25
TECHNOL FORECAST SOC	52	1	2	1	2	0	13	2	3	0	0	28
J FORECASTING	51	0	1	4	3	3	9	2	1	3	1	24
ENERG ECON	48	10	2	7	1	6	0	0	0	13	0	9
ENERGY	44	4	1	8	1	1	1	0	1	6	0	21
ECON MODEL	41	0	0	4	3	4	5	2	1	3	0	19
APPL ENERG	30	0	1	7	1	0	2	1	0	4	0	14
COMPUT STAT DATA AN	29	0	1	3	2	1	1	3	4	1	1	12
EXPERT SYST APPL	29	0	2	0	4	3	0	2	1	1	1	15
APPL SOFT COMPUT	27	1	1	2	0	3	1	1	1	0	0	17
IEEE T POWER SYST	26	0	1	9	0	0	1	0	0	6	0	9
J ECONOMETRICS	25	0	3	4	0	0	8	3	3	1	2	1
NEUROCOMPUTING	25	0	0	2	0	0	1	0	0	2	0	20
PLOS ONE	24	1	2	5	0	0	0	0	1	0	1	14
DECIS SUPPORT SYST	22	0	2	1	2	0	1	1	1	0	0	14
ALL Journals	3634	91	118	302	138	220	246	130	157	195	99	1938

## Number of times articles published in journals below were cited in IJF in 2016

Citing Journal	All Yrs	2016	2015	2014	2013	2012	2011	2010	2009	2008	2007	Rest
INT J FORECASTING	315	27	26	47	18	10	25	8	15	23	9	107
J ECONOMETRICS	166	0	7	8	5	6	13	6	2	10	16	93
J BUS ECON STAT	124	0	4	5	3	11	9	1	10	7	4	70
J APPL ECONOMET	93	0	1	6	11	5	8	22	5	0	4	31
ECONOMETRICA	85	0	0	0	1	1	4	1	2	2	2	72
J FORECASTING	85	0	1	5	8	4	4	4	8	4	1	46
J AM STAT ASSOC	84	0	1	2	0	4	3	2	4	2	7	59
REV FINANC STUD	56	0	1	0	0	2	3	4	7	15	3	21
J FINANC	55	0	0	1	3	1	1	1	1	1	1	45
J FINANC ECON	49	0	0	0	0	3	5	1	1	0	4	35
REV ECON STAT	48	0	3	1	3	6	0	3	0	2	1	29
J BANK FINANC	44	0	0	8	6	4	2	4	1	5	1	13
J MONETARY ECON	41	0	0	1	0	0	0	2	1	9	5	23
J FINANC ECONOMET	37	1	4	0	1	1	3	2	5	4	1	15
COMPUT STAT DATA AN	36	0	1	1	2	7	0	2	3	5	5	10
IEEE T POWER SYST	36	0	0	1	0	4	1	4	1	3	4	18
J R STAT SOC B	36	0	0	0	0	0	0	1	1	1	2	31
AM ECON REV	34	0	1	0	1	2	1	1	0	4	0	24
ANN STAT	33	0	0	0	0	1	2	0	0	0	0	30
WORKING PAP	32	0	2	5	9	6	1	1	2	1	0	5
ALL Journals	3917	45	142	234	240	221	249	204	186	208	157	2031

# 4 Top-cited articles

	Top-cited articles in all years (according to Scopus on 12 June 2018)	Cites
1	Zhang, G., Eddy Patuwo, B., Y. Hu, M. (1998) Forecasting with artificial neural networks: The state of the art. IJF 14(1) 35–62	1789
2	Clemen, R.T. (1989) Combining forecasts: A review and annotated bibliography. IJF 5(4) 559–583	1021
3	Hyndman, R.J., Koehler, A.B. (2006) Another look at measures of forecast accuracy. IJF 22(4) 679–688	928
4	Rowe, G., Wright, G. (1999) The Delphi technique as a forecasting tool: Issues and analysis. IJF 15(4) 353–375	834
5	Makridakis, S., Hibon, M. (2000) The M3-competition: Results, conclusions and implications. IJF 16(4) 451–476	591
6	De Gooijer, J.G., Hyndman, R.J. (2006) 25 years of time series forecasting. IJF 22(3) 443–473	528
7	Armstrong, J.S., Collopy, F. (1992) Error measures for generalizing about forecasting methods: Empirical comparisons. IJF 8(1) 69–80	512
8	Harvey, D., Leybourne, S., Newbold, P. (1997) Testing the equality of prediction mean squared errors. IJF 13(2) 281–291	510
9	Witt, S.F., Witt, C.A. (1995) Forecasting tourism demand: A review of empirical research. IJF 11(3) 447–475	421
10	Thomas, L.C. (2000) A survey of credit and behavioural scoring: Forecasting financial risk of lending to consumers. IJF 16(2) 149–172	353
	Top-cited articles since 2013 (according to Scopus on 12 June 2018)	Cites
1	Weron, R. (2014) Electricity price forecasting: A review of the state-of-the-art with a look into the future. IJF 30(4) 1030–1081	234
2	Hong, T., Pinson, P., Fan, S. (2014) Global energy forecasting competition 2012. IJF 30(2) 357–363	109
3	Hong, T., Pinson, P., Fan, S., Zareipour, H., Troccoli, A., Hyndman, R.J. (2016) Probabilistic energy forecasting: Global Energy Forecasting Competition 2014 and beyond. IJF 32(3) 896–913	84
4	Hong, T., Fan, S. (2016) Probabilistic electric load forecasting: A tutorial review. IJF 32(3) 914–938	76
5	Genre, V., Kenny, G., Meyler, A., Timmermann, A. (2013) Combining expert forecasts: Can anything beat the simple average?. IJF 29(1) 108–121	70
6	Graefe, A., Armstrong, J.S., Jones, R.J., Cuzán, A.G. (2014) Combining forecasts: An application to elections. IJF 30(1) 43–54	43
7	Haben, S., Ward, J., Vukadinovic Greetham, D., Singleton, C., Grindrod, P. (2014) A new error measure for forecasts of household-level, high resolution electrical energy consumption. IJF 30(2) 246–256	36
8	Ben Taieb, S., Hyndman, R.J. (2014) A gradient boosting approach to the Kaggle load forecasting competition. IJF 30(2) 382–394	35
9	Kourentzes, N., Petropoulos, F., Trapero, J.R. (2014) Improving forecasting by estimating time series structural components across multiple frequencies. IJF 30(2) 291–302	32
10	Drehmann, M., Juselius, M. (2014) Evaluating early warning indicators of banking crises: Satisfying policy requirements. IJF 30(3) 759–780	32

#### 5 Special sections

Special sections published in the last 12 months

• Forecasting with big data.

Editors: Juri Marcucci, Gianni Amisano, Michael McCracken.

Special sections in preparation

• Supply chain forecasting: Big data and Operations.

Editors: Nada Sanders, Tonya Boone, Ram Ganeshan, Robert Fildes, John Boylan

• Forecasting, uncertainty and risk management.

Editors: Spyros Makridakis, Richard Kirkham, Terry Williams, and Maria Papadaki

• Forecasting in sports.

Editors: Ian McHale, and Tim Swartz

• Prediction markets.

Editors: Leighton Vaughan Williams, Johnnie E.V. Johnson, and Ming-Chien Sung

• Predictive energy analytics in the big data world.

Editors: Tao Hong, Pierre Pinson

• Forecasting issues in developing economies

Editors: Gloria González-Rivera, Prakash Loungani, and Xuguang Simon Sheng.

• Forecasting massive data in real time

Editor: Claudio Antonini

• Central bank forecasting

Editors: Domenico Giannone, George Kapetanios, Michael McCracken

• Text-based data and forecasting

Editors: Michael P. Clements, Ulrich Fritsche, Herman Stekler.

• Forecasting for social good

Editors: Bahman Rostami-Tabar, Michael Porter, Tao Hong

## 6 Citation analysis of special issues

(Citations according to Scopus on 12 June 2018)

Rank	Topic	Year	Total papers	Total citations	Mean citations
1	Combining forecasts	1989	7	1296	185.14
2	Twenty five years of forecasting	2006	10	1348	134.80
3	The M3- Competition	2000	8	997	124.62
4	Energy Forecasting	2008	13	898	69.08
5	Neural Networking	1994	5	317	63.40
6	Probability Judgmental Forecasting	1996	11	458	41.64
7	Forecasting Economic and Financial Time Series Using Nonlinear Methods	2004	12	493	41.08
8	Judgement in Forecasting	2007	7	286	40.86
9	Crime Forecasting	2003	7	285	40.71
10	Decision making and planning under low levels of predictability	2009	10	355	35.50
11	Forecasting with Artificial Neural Networks and Computational Intelligence	2011	11	366	33.27
12	Forecasting Returns and Risk in Financial Markets using Linear and Nonlinear Models	2009	10	309	30.90
13	Telecommunications Forecasting	1988	3	90	30.00
14	Telecommunications Forecasting	2002	9	258	28.67
15	Exchange Rate Forecasting	1987	13	364	28.00

	Group-Based Judgmental Forecasting	2011	11	300	27.27
	Forecasting in Marketing	1987	17	423	24.88
	Forecasting and Seasonality	1997	11	270	24.55
	Reassesing Modern Business Cycles	2001	12	293	24.42
	The future of macroeconomic forecasting	2007	5	115	23.00
	Probability Forecasting	1995	11	251	22.82
	Tourism Forecasting	2011	10	225	22.50
	Population Forecasting	1992	14	314	22.43
24	Forecasting with Market Response Models	1994	13	291	22.38
25	US Presidential Election Forecasting	2008	11	246	22.36
26	Energy Forecasting	2014	6	130	21.67
27	The Future of Forecasting	1988	13	265	20.38
28	The Predictability of Financial Markets	2012	16	310	19.38
29	Forecasting in Manufacturing Industry	1996	5	87	17.40
30	Bayesian Forecasting in Economics	2010	13	226	17.38
	Macroeconomic Forecasting	1990	13	216	16.62
32	Forecasting Long Memory Processes	2002	11	178	16.18
33	Political Forecasting	1999	7	113	16.14
34	Credit Risk Modelling and Forecasting	2012	15	236	15.73
	International Financial Forecasting	1998	10	148	14.80
36	Public Sector Forecasting	1989	7	96	13.71
	Probabilistic Energy Forecasting	2016	21	265	12.62
	Nonlinearities, Business Cycles and Forecast-		17	204	12.00
	ing				
39	Flash Indicators	2013	3	36	12.00
40	Sports Forecasting	2010	15	173	11.53
41	Predicting rare events	2014	12	131	10.92
	Global Income Growth in the 21st Century:	2007	8	77	9.62
	Determinants and Forecasts				
43	Time series monitoring	2009	5	48	9.60
	European Election Forecasting	2010	8	71	8.88
	Honoring Herman: A Special Section for Stek-	2015	12	91	7.58
	ler				
46	US Presidential Election Forecasting	2015	8	57	7.12
	US Presidential Election Forecasting	2014	1	7	7.00
	Forecasting Support Systems	2013	5	25	5.00
	Forecasting the business cycle	2014	18	90	5.00
	Demographic Forecasting & Public Finance	2014	4	17	4.25
	Eliciting, structuring and evaluating expert	2017	7	24	3.43
01	judgment for use in forecasting and planning	2017	,	21	5.45
	systems				
52	Forecasting in telecommunications and ICT	2015	5	17	3.40
	Forecasting Multivariate Time Series	2015	13	44	3.38
	Telecommunications Forecasting	1988	2	5	2.50
	International Financial Forecasting: Global	2015	14	32	2.29
	Economic Linkages and Corporate Earnings				
56	Election Forecasting in Neglected Democra-	2012	7	11	1.57
	cies	2040	_	_	2.55
57	Forecasting with big data	2018	3	0	0.00