IJF Editor-in-Chief's Report

Rob J Hyndman June 2017

1 Editorial board

The IJF editors are:

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

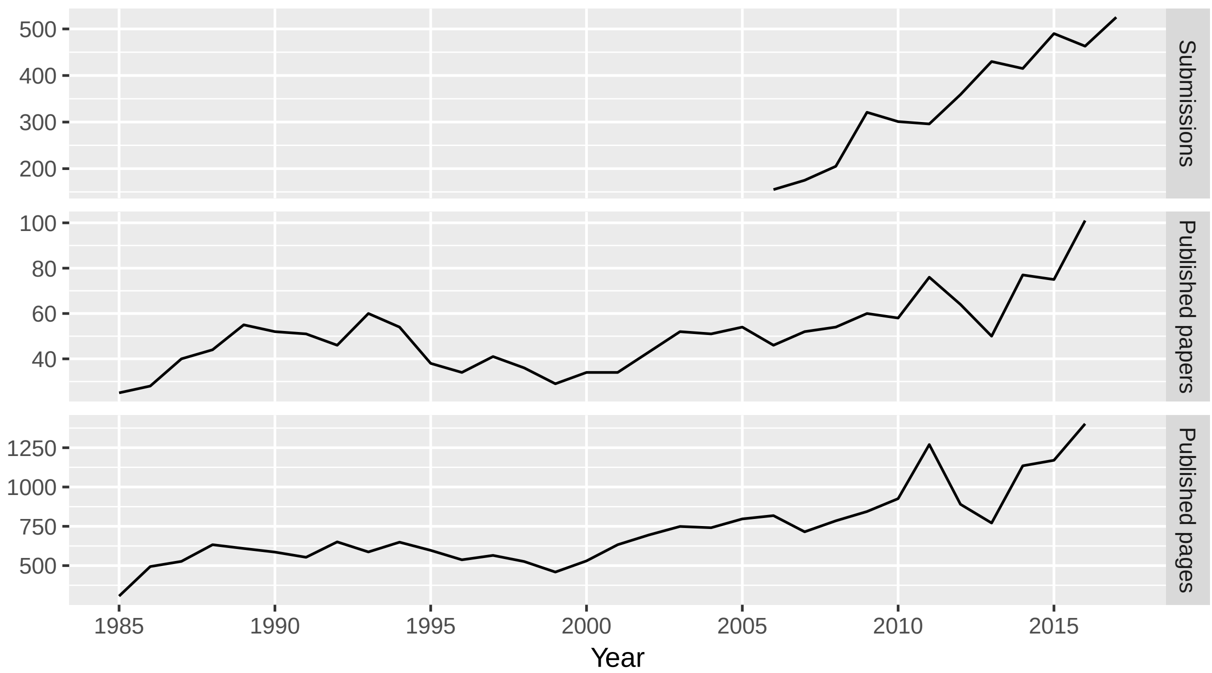
There are currently 40 associate editors and 1 book review editor.

In the past 12 months, Monica Adya has retired from the board after 17 years as both an associate editor and as book review editor. Juha Alho will step down from the board at the end of 2017, having been on the board for more than 10 years, handling many papers on demographic forecasting over that time. We thank them both for their many years of service to the forecasting profession and to the institute.

We have also appointed four new associate editors: Tao Hong, Fotios Petropoulos, Ian McHale and Francesco Ravazzolo. They have already handled several submissions each and are proving very valuable members of the editorial board.

2 Submissions

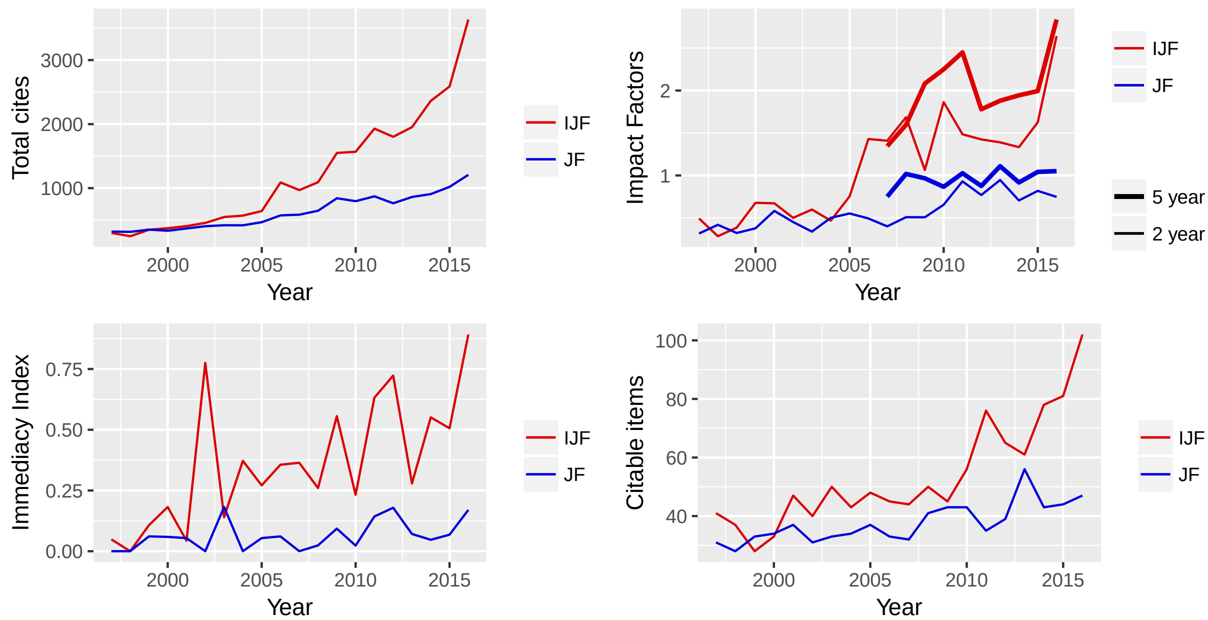
- 525 new submissions from 1 June 2016 – 31 May 2017. Some invited papers and some papers for special sections are not included in these counts.
- 12% of papers accepted in last 12 months.
- 90 manuscripts currently under consideration.
- Average time from submission to first decision: 40 days.
- Average reviewer turnaround time: 42 days (original), 32 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 7 June 2017)	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	1547
2	Clemen, R.T. (1989) Combining forecasts: A review and annotated bibliography. IJF 5(4) 559–583	929
3	Rowe, G., Wright, G. (1999) The Delphi technique as a forecasting tool: Issues and analysis. IJF 15(4) 353–375	714
4	Hyndman, R.J., Koehler, A.B. (2006) Another look at measures of forecast accuracy. IJF 22(4) 679–688	694
5	Makridakis, S., Hibon, M. (2000) The M3-competition: Results, conclusions and implications. IJF 16(4) 451–476	522
6	Armstrong, J.S., Collopy, F. (1992) Error measures for generalizing about forecasting methods: Empirical comparisons. IJF 8(1) 69–80	464
7	Harvey, D., Leybourne, S., Newbold, P. (1997) Testing the equality of prediction mean squared errors. IJF 13(2) 281–291	451
8	De Gooijer, J.G., Hyndman, R.J. (2006) 25 years of time series forecasting. IJF 22(3) 443–473	443
9	Witt, S.F., Witt, C.A. (1995) Forecasting tourism demand: A review of empirical research. IJF 11(3) 447–475	382
10	Thomas, L.C. (2000) A survey of credit and behavioural scoring: Forecasting financial risk of lending to consumers. IJF 16(2) 149–172	323

	Top-cited articles since 2012 (according to Scopus on 7 June 2017)	Cites
1	Diebold, F.X., Yilmaz, K. (2012) Better to give than to receive: Predictive directional measurement of volatility spillovers. IJF 28(1) 57–66	164
2	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	130
3	Armstrong, J.S. (2012) Illusions in regression analysis. IJF 28(3) 689–694	102
4	Hong, T., Pinson, P., Fan, S. (2014) Global energy forecasting competition 2012. IJF 30(2) 357–363	80
5	Genre, V., Kenny, G., Meyler, A., Timmermann, A. (2013) Combining expert forecasts: Can anything beat the simple average?. IJF 29(1) 108–121	48
6	Loterman, G., Brown, I., Martens, D., Mues, C., Baesens, B. (2012) Benchmarking regression algorithms for loss given default modeling. IJF 28(1) 161–170	36
7	Friedman, J.H. (2012) Fast sparse regression and classification. IJF 28(3) 722–738	33
8	Graefe, A., Armstrong, J.S., Jones, R.J., Cuzán, A.G. (2014) Combining forecasts: An application to elections. IJF 30(1) 43–54	32
9	Christensen, T.M., Hurn, A.S., Lindsay, K.A. (2012) Forecasting spikes in electricity prices. IJF 28(2) 400–411	30
10	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	27

5 Review papers

We aim to publish about 2–4 review articles each year. The following have been published in the past 12 months.

- Ibrahim, R., Ye, H., L'Ecuyer, P., & Shen, H. (2016). Modeling and forecasting call center arrivals: a literature survey and a case study. *IJF* **32**(3), 865–874.
- Hong, T., & Fan, S. (2016). Probabilistic electric load forecasting: a tutorial review. *IJF* **32**(3), 914–938.
- Bolger, F., & Wright, G. (2017). Use of expert knowledge to anticipate the future: Issues, analysis and directions. *IJF* **33**(1), 230–243.

6 Special issues/sections

Special issues/sections published in the last 12 months

- **Probabilistic Energy Forecasting**.
  Editors: Tao Hong and Pierre Pinson.
- **Eliciting, structuring and evaluating expert judgment for use in forecasting and planning systems**.
  Editors: George Wright, Gene Rowe, Fergus Bolger.

Special issues/sections yet to appear

- **Big data for forecasting and statistics**.
  Editors: Michael McCracken, Juri Marcucci, Chiara Osbat.
- **Supply chain forecasting: Big data and Operations**.
  Editors: Nada Sanders, Tonya Boone, Ram Ganeshan, Robert Fildes, John Boylan
- **Forecasting in marketing**.
  Editors: Philip Hans Franses, Richard Paap, Dennis Fok, Dick van Dijk.
- **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

Citation analysis of all special issues published

Rank	Topic	Mean citations	Year	Total papers	Total citations
1	Combining forecasts	166.00	1989	7	1162
2	Twenty five years of forecasting	111.50	2006	10	1115
3	The M3- Competition	107.00	2000	8	856
4	Energy Forecasting	56.54	2008	13	735
5	Neural Networking	56.00	1994	5	280
6	Probability Judgmental Forecasting	37.18	1996	11	409
7	Forecasting Economic and Financial Time Series Using Nonlinear Methods	36.67	2004	12	440
8	Judgement in Forecasting	33.86	2007	7	237
9	Crime Forecasting	32.71	2003	7	229
10	Telecommunications Forecasting	28.67	1988	3	86
11	Decision making and planning under low levels of predictability	28.30	2009	10	283
12	Forecasting with Artificial Neural Networks and Computational Intelligence	26.91	2011	11	296
13	Telecommunications Forecasting	26.33	2002	9	237
14	Exchange Rate Forecasting	26.08	1987	13	339
15	Forecasting Returns and Risk in Financial Markets using Linear and Nonlinear Models	24.90	2009	10	249
16	Forecasting in Marketing	23.35	1987	17	397
17	Forecasting and Seasonality	23.27	1997	11	256
18	Group-Based Judgmental Forecasting	21.82	2011	11	240
19	Reassesing Modern Business Cycles	21.75	2001	12	261
20	Probability Forecasting	21.45	1995	11	236
21	Forecasting with Market Response Models	21.38	1994	13	278
22	Population Forecasting	21.14	1992	14	296
23	US Presidential Election Forecasting	19.18	2008	11	211
24	The Future of Forecasting	18.69	1988	13	243
25	The future of macroeconomic forecasting	18.20	2007	5	91
26	Tourism Forecasting	16.20	2011	10	162
27	Forecasting in Manufacturing Industry	16.00	1996	5	80
28	Macroeconomic Forecasting	15.69	1990	13	204
29	Political Forecasting	15.14	1999	7	106
30	Forecasting Long Memory Processes	14.64	2002	11	161
31	Bayesian Forecasting in Economics	14.46	2010	13	188
32	International Financial Forecasting	14.20	1998	10	142
33	The Predictability of Financial Markets	12.56	2012	16	201
34	Energy Forecasting	12.50	2014	6	75
35	Public Sector Forecasting	12.43	1989	7	87
36	Nonlinearities, Business Cycles and Forecasting	10.82	2005	17	184
37	Credit Risk Modelling and Forecasting	10.53	2012	15	158
38	Sports Forecasting	8.27	2010	15	124
39	Time series monitoring	8.00	2009	5	40
40	Global Income Growth in the 21st Century: Determinants and Forecasts	7.62	2007	8	61
41	European Election Forecasting	7.62	2010	8	61
42	Predicting rare events	5.83	2014	12	70
43	Flash Indicators	5.67	2013	3	17
44	Honoring Herman: A Special Section for Stekler	4.58	2015	12	55

45	Demographic Forecasting & Public Finance	3.75	2014	4	15
46	Forecasting the business cycle	2.94	2014	18	53
47	Telecommunications Forecasting	2.50	1988	2	5
48	US Presidential Election Forecasting	2.12	2015	8	17
49	US Presidential Election Forecasting	2.00	2014	1	2
50	Probabilistic Energy Forecasting	1.86	2016	21	39
51	Election Forecasting in Neglected Democracies	1.43	2012	7	10
52	International Financial Forecasting: Global Economic Linkages and Corporate Earnings	1.29	2015	14	18
53	Forecasting Support Systems	1.00	2013	5	5
54	Eliciting, structuring and evaluating expert judgment for use in forecasting and planning systems	1.00	2017	7	7
55	Forecasting Multivariate Time Series	0.71	2015	14	10
56	Forecasting in telecommunications and ICT	0.60	2015	5	3