Green Journals

International Approved Journals

Journal Information

Journal Title	Journal of Time Series Analysis
Publisher	Wiley-Blackwell Publishing
ISSN	0143-9782
E-ISSN	1467-9892
Database	ABDC
Domain	Physical Sciences, Social Sciences

Classification History

Year	A+	A	B	C
2026		✓	✓	
2025		✓	✓	
2024		✓	✓	
2023		✓	✓	
2021/2022		✓	✓	
2020		✓	✓	
2019		✓	✓	
2018		✓		

Classification: The table above shows all journal classifications recorded for each classification year in the Green Journals database. A journal may have more than one classification in the same year.

Recent Articles

A Unified Approach to Testing Distributional and Moment Stability in Time Series
2026-10-26
Authors: Bin Chen, Liquan Huang
DOI: 10.1111/jtsa.70089

Asymptotic Normality of the Quasi-Maximum Likelihood Estimator for p -Order Random Coefficient Autoregressive Models
2026-10-23
Authors: Mohammed Benmoumen
DOI: 10.1111/jtsa.70086

Identification and Estimation of Multi-order Tensor Factor Models
2026-10-21
Authors: Zetai Cen
DOI: 10.1111/jtsa.70088

Misspecified Canonical Cointegrating Regressions
2026-10-19
Authors: Igor L. Kheifets, Peter C. B. Phillips
DOI: 10.1111/jtsa.70082

Design Feasibility and Identification of Local Covariance Paths
2026-10-16
Authors: María Haydée Fonseca-Mairena, Octavio Martínez-Baltodano
DOI: 10.1111/jtsa.70083

Bayesian Change Point Detection in VAR Processes
2026-10-16
Authors: Stefano Peluso, Siddhartha Chib, Antonietta Mira
DOI: 10.1111/jtsa.70084

Editorial Announcement: <scp> Journal of Time Series Analysis Distinguished Authors 2026 </scp>
2026-10-15
Authors: Robert Taylor
DOI: 10.1111/jtsa.70085

Issue Information
2026-10-12 Vol. 47 Issue 6 Pages 1085-1086
DOI: 10.1111/jtsa.70050

Principal Component Analysis for High-Dimensional Approximate Factor Models in Time Series: Assumptions, Asymptotic Theory, and Identification
2026-9-29
Authors: Matteo Barigozzi
DOI: 10.1111/jtsa.70079

Partial Time-Varying Regression Modelling Under General Heterogeneity
2026-9-25
Authors: Liudas Giraitis, George Kapetanios, Yufei Li et al.
DOI: 10.1111/jtsa.70081