Green Journals

International Approved Journals

Journal Information

Journal Title	International Journal of Forecasting
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Classification History

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

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Recent Articles

Book review
2026-10 Vol. 42 Issue 4 Pages 1381
Authors: Han Lin Shang
DOI: 10.1016/j.ijforecast.2026.05.003

Combining value-at-risk and expected-shortfall forecasts via the model confidence set
2026-10
Authors: A. Amendola, V. Candila, A. Naimoli et al.
DOI: 10.1016/j.ijforecast.2026.09.011

Adaptive voting stacking with attention mechanism for enhanced credit scoring
2026-10 Vol. 42 Issue 4 Pages 1275-1297
Authors: Lingyi Meng, Shanshan Jiang, Min Xia
DOI: 10.1016/j.ijforecast.2026.04.003

A decentralized credit risk prediction method based on federated cost-sensitive learning
2026-10 Vol. 42 Issue 4 Pages 1314-1335
Authors: Jin Xiao, Zhongyi Wang, Kuangnan Fang et al.
DOI: 10.1016/j.ijforecast.2026.04.006

Machine learning and insurer failure prediction
2026-10 Vol. 42 Issue 4 Pages 1163-1180
Authors: Canchun He, Dejin Huang, Ruo Jia et al.
DOI: 10.1016/j.ijforecast.2025.12.004

A simple new benchmark for forecasting bond risk premia
2026-10
Authors: Tobias Hoogteijling, Martin Martens, Michel van der Wel
DOI: 10.1016/j.ijforecast.2026.10.006

Editorial Board
2026-10 Vol. 42 Issue 4 Pages ii
DOI: 10.1016/s0169-2070(26)00078-6

A note on forecast reconciliation
2026-10 Vol. 42 Issue 4 Pages 1248-1253
Authors: Tommaso Proietti
DOI: 10.1016/j.ijforecast.2026.04.001

Using diverse local optima for setting kernel parameters in support vector regression: Forecasting emerging market credit spreads
2026-10 Vol. 42 Issue 4 Pages 1226-1247
Authors: Gary S. Anderson, Alena Audzeyeva
DOI: 10.1016/j.ijforecast.2026.03.004

High-dimensional portfolio optimization with weight constraints: Forecasting models utilizing GARCH-EVT, R-vine copula, and SCAD penalty
2026-10
Authors: Jian Lv, Chenxu Wang, Wenyong Yuan
DOI: 10.1016/j.ijforecast.2026.08.007