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   Sommario/riassunto Nowadays, forecast applications are receiving unprecedent attention thanks to their capability to improve the decision-making processes by providing useful indications. A large number of forecast approaches related to different forecast horizons and to the specific problem that have to be predicted have been proposed in recent scientific literature, from physical models to data-driven statistic and machine learning approaches. In this Special Issue, the most recent and high-quality researches about forecast are collected. A total of nine papers have been selected to represent a wide range of applications, from weather and environmental predictions to economic and management forecasts. Finally, some applications related to the forecasting of the different phases of COVID in Spain and the photovoltaic power production have been presented.