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	Sommario/riassunto	This book presents the latest developments in the theory and

applications of time series analysis and forecasting. Comprising a selection of refereed papers, it is divided into several parts that address modern theoretical aspects of time series analysis, forecasting and prediction, with applications to various disciplines, including econometrics and energy research. The broad range of topics discussed, including matters of particular relevance for sustainable development, will give readers a modern perspective on the subject. The included contributions were originally presented at the 8th International Conference on Time Series and Forecasting, ITISE 2022, held in Gran Canaria, Spain, June 27-30, 2022. The ITISE conference series provides a forum for scientists, engineers, educators and students to discuss the latest advances and implementations in the foundations, theory, models and applications of time series analysis and forecasting. It focuses on interdisciplinary research encompassing computer science, mathematics, statistics and econometrics. .