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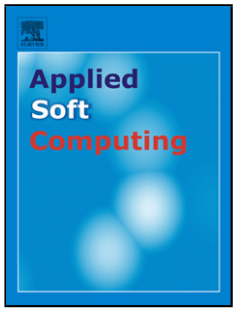

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ACCEPTED MANUSCRIPT

Optimal Forecast Combination Based on Neural Networks for Time Series Forecasting

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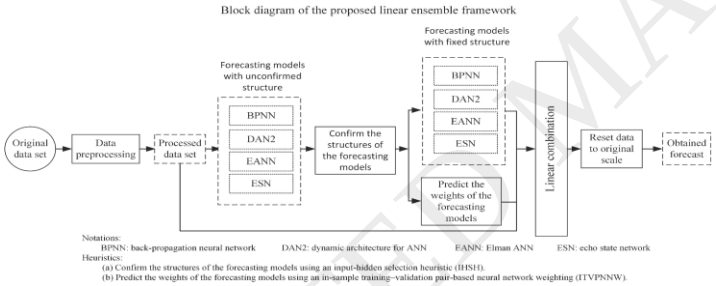
Graphical abstract



Highlights

- Propose a new forecast combination approach (NNsLEF)
- Four neural networks are selected as component forecasts and an IHSH mechanism is designed to determine their structures
- ITVPNNW is studied to generate the relative optimal combination weights
- NNsLEF outperforms all the component models and well-recognized model in terms of accuracy for most cases.

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