

**ABSTRACT**

Disclosed is a computer-implemented forecasting method. The method includes receiving time series data relating to respective time series for a plurality of respective variables. The time series data is derived from a plurality of data sources. One or more forecasts are then generated for future time points for each of the plurality of variables. The forecasting step involves a scenario forecaster that is configured to estimate future values of a selected variable based on the one or more forecasts for the remaining ones of the plurality of variables. To use the forecast, a user input is received, corresponding to a scenario, the user input relating to values of the remaining ones of the plurality of variables, and the scenario forecaster is then used to estimate a value for the selected variable based on the values of the remaining ones of the plurality of variables.

[FIG. 1]