

State Space and Unobserved Component Models: Theory and Applications

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Offering a broad overview of the state-of-the-art developments in the theory and applications of state space modeling, fourteen chapters from twenty-three contributors present a unique synthesis of state space methods and unobserved component models important in a wide range of subjects. They include economics, finance, environmental science, medicine and engineering. A useful reference for all researchers and students who use state space methodology, this accessible volume makes a significant contribution to the advancement of the discipline.

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State Space and Unobserved Component Models: Theory and Applications From Brand: Cambridge University Press Bibliography

- Sales Rank: #3011541 in Books
- Brand: Brand: Cambridge University Press
- Published on: 2004-07-12
- Original language: English
- Number of items: 1
- Dimensions: 9.72" h x 1.18" w x 6.85" l, 2.06 pounds
- Binding: Hardcover
- 394 pages

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Review of the hardback: 'There is much in this book, and I would heartily recommend it to specialists and librarians. I know of no other comparable text.' Journal of the Royal Statistical Society

About the Author
Andrew Harvey is Professor of Econometrics and Fellow of Corpus Christi College, University of Cambridge. He is the author of the Econometric Analysis of Time Series (1981), Time Series Models (1981) and Forecasting: Structural Time Series Models and the Kalman Filter (1989). Siem Jan Koopman is Professor of Econometrics at the Free University Amsterdam and Research Fellow of Tinbergen Institute, Amsterdam. He has published in international journals and is co-author of Time Series Analysis by State Space Models (with J. Durbin, 2001). Neil Shephard is Professor of Economics and Official Fellow, Nuffield College, Oxford University. He is the Editor of Econometrics Journal.

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