

1. Record Nr.	UNICAMPANIAVAN00274587
Autore	Triantafyllopoulos, Kostas
Titolo	Bayesian Inference of State Space Models : Kalman Filtering and Beyond / Kostas Triantafyllopoulos
Pubbl/distr/stampa	Cham, : Springer, 2021
Descrizione fisica	xv, 495 p. : ill. ; 24 cm
Soggetti	62-XX - Statistics [MSC 2020] 62F15 - Bayesian inference [MSC 2020] 62M10 - Time series, auto-correlation, regression, etc. in statistics (GARCH) [MSC 2020] 62M20 - Inference from stochastic processes and prediction; filtering [MSC 2020] 62P05 - Applications of statistics to actuarial sciences and financial mathematics [MSC 2020] 62P20 - Applications of statistics to economics [MSC 2020] 62P30 - Applications of statistics in engineering and industry; control charts [MSC 2020] 91B84 - Economic time series analysis [MSC 2020] 93E03 - Stochastic systems in control theory (general) [MSC 2020] 93E11 - Filtering in stochastic control theory [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia