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Titolo	Readings in unobserved components models [[electronic resource] /] / edited by Andrew C. Harvey and Tommaso Proietti
Pubbl/distr/stampa	Oxford ; ; New York, : Oxford University Press, 2005
ISBN	1-280-84406-X 9786610844067 0-19-151554-X 1-4294-6946-3
Descrizione fisica	1 online resource (475 p.)
Collana	Advanced texts in econometrics
Altri autori (Persone)	HarveyA. C (Andrew C.) ProiettiTommaso <1964->
Disciplina	330/.01/51955
Soggetti	Econometric models Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	Contents; Part One: Signal Extraction and Likelihood Inference for Linear UC Models; Part Two: Unobserved Components in Economic Time Series; Part Three: Testing in Unobserved Components Models; Part Four: Non-Linear and Non-Gaussian Models; References; Author Index; Subject Index
Sommario/riassunto	This volume presents a collection of readings which give the reader an idea of the nature and scope of unobserved components (UC) models and the methods used to deal with them. The book is intended to give a self-contained presentation of the methods and applicative issues. Harvey has made major contributions to this field and provides substantial introductions throughout the book to form a unified view of the literature. - ;This book presents a collection of readings which give the reader an idea of the nature and scope of unobserved components (UC) models and the methods used to deal with th