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Titolo	An introduction to state space time series analysis [[electronic resource] /] / Jacques J.F. Commandeur, Siem Jan Koopman
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Descrizione fisica	1 online resource (189 p.)
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Altri autori (Persone)	KoopmanS. J (Siem Jan)
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Contents; List of Figures; List of Tables; 1. Introduction; 2. The local level model; 3. The local linear trend model; 4. The local level model with seasonal; 5. The local level model with explanatory variable; 6. The local level model with intervention variable; 7. The UK seat belt and inflation models; 8. General treatment of univariate state space models; 9. Multivariate time series analysis*; 10. State space and Box-Jenkins methods for time series analysis; 11. State space modelling in practice; 12. Conclusions; APPENDIX A. UK drivers KSI and petrol price APPENDIX B. Road traffic fatalities in Norway and FinlandAPPENDIX C. UK front and rear seat passengers KSI; APPENDIX D. UK price changes; Bibliography; Index
Sommario/riassunto	This text provides an introduction to time series analysis using state space methodology to readers who are neither familiar with time series analysis, nor with state space methods. This is the first in a series of books designed to provide practitioners, researchers, and students with practical introductions to various topics in econometrics. - ;Providing a practical introduction to state space methods as applied to unobserved components time series models, also known as structural time series

models, this book introduces time series analysis using state space methodology to readers who are n
