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	Autore	Bhar Ramaprasad
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	Sommario/riassunto	This book provides a comprehensive account of stochastic filtering as a modeling tool in finance and economics. It aims to present this very important tool with a view to making it more popular among researchers in the disciplines of finance and economics. It is not intended to give a complete mathematical treatment of different stochastic filtering approaches, but rather to describe them in simple terms and illustrate their application with real historical data for problems normally encountered in these disciplines. Beyond laying out the steps to be implemented, the steps are demonstrated in