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	Descrizione fisica	1 online resource (475 p.)
	Collana	Advanced texts in econometrics
	Altri autori (Persone)	HarveyA. C (Andrew C.) ProiettiTommaso <1964->
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	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. It is intended to give a self-contained presentation of the methods and applicative issues.