



Unobserved Components and Time Series Econometrics

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This volume presents original and up-to-date studies in unobserved components (UC) time series models from both theoretical and methodological perspectives. It also presents empirical studies where the UC time series methodology is adopted. Drawing on the intellectual influence of Andrew Harvey, the work covers three main topics: the theory and methodology for unobserved components time series models; applications of unobserved components time series models; and time series econometrics and estimation and testing. These types of time series models have seen wide application in economics, statistics, finance, climate change, engineering, biostatistics, and sports statistics.

The volume effectively provides a key review into relevant research directions for UC time series econometrics and will be of interest to econometricians, time series statisticians, and practitioners (government, central banks, business) in time series analysis and forecasting, as well to researchers and graduate students in statistics, econometrics, and engineering.

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