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# UNOBSERVED COMPONENTS & TIME SERIES ECONOMETRICS

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# Online Unobserved Components Time Econometrics

## Koopman

**Agustín Maravall**

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*Economic Time Series* William R. Bell, Scott H. Holan, Tucker S. McElroy, 2018-11-14 Economic Time Series Modeling and Seasonality is a focused resource on analysis of economic time series as pertains to modeling and seasonality presenting cutting edge research that would otherwise be scattered throughout diverse peer reviewed journals This compilation of 21 chapters showcases the cross fertilization between the fields of time s Journal of Economic Dynamics & Control, 2003

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*Diagnostic checking of unobserved components time series models* Andrew Harvey, Siem-Jan Koopman, 1992 **Unobserved Components, Signal Extraction and Relationships Between Macroeconomic Time Series** Terence C. Mills, 1981 **Multiple Time Series Containing Unobserved Components** Richard D. Porter, 1975 Unobserved components in economics time series Agustín Maravall, 1996 **Multivariate Structural Time Series Models** Andrew C. Harvey, Siem-Jan Koopman, 1996 *The Econometric Analysis of Time Series* Andrew C. Harvey, 1981 Unobserved

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