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BAYESIAN ANALYSIS OF A STRUCTURAL MODEL WITH SWITCHING REGIME



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | The Exponential Smoothing Method with Switching Regime | A new class of models based on the innovations form of structural models underlying exponential smoothing methods and a latent Markov switching process is proposed. Firstly, the local level model with a switching drift is introduced where the drift is represented by a variable that evolves according to a Markov chain and describes the change between high and low growth rate periods. One drift...

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