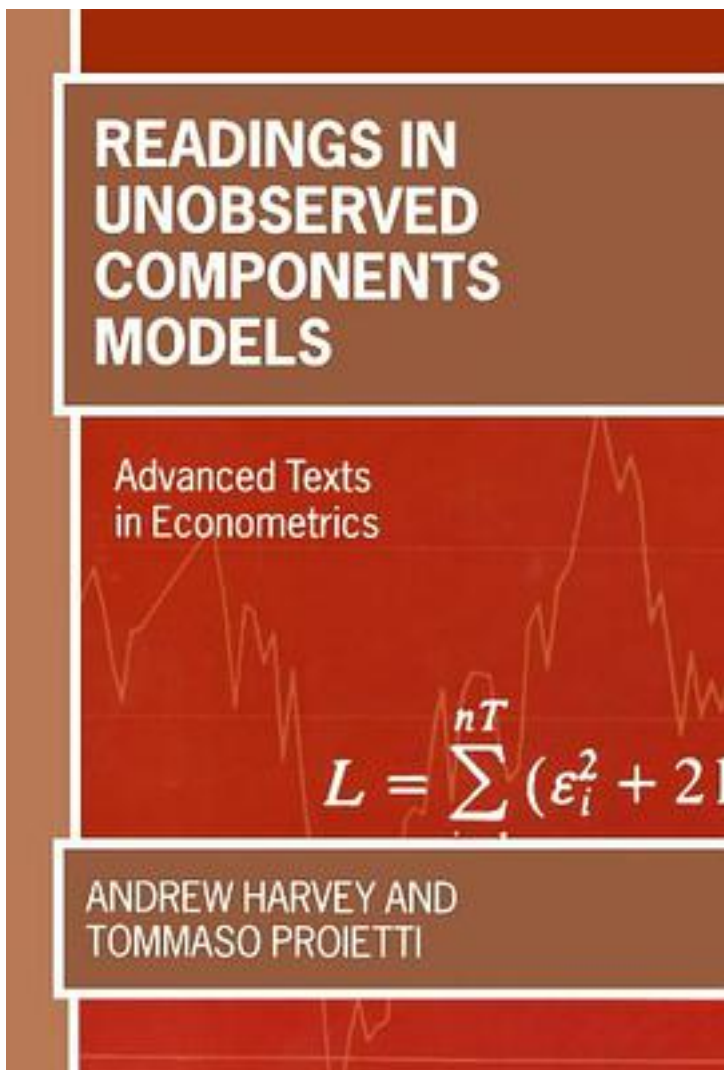


Readings in Unobserved Components Models



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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. The book is intended to give a self-contained presentation of the methods and applicative issues. Harvey has made major contributions to this field and provides substantial introductions throughout the book to form a unified view of the literature.

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