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Chapter five. forecasting with structural time-

Extract. Structural time-series models are formulated directly in terms of unobserved components, such as trends, cycles, and seasonals, that have a natural

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List of figures; Acknowledgement; Preface; Notation and conventions; List of abbreviations; 1. Introduction; 2. Univariate time series models; 3.

Forecasting using structural time series models

Forecasting using Structural Time Series models Description. Returns forecasts and other information for univariate structural time series models.

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