

# **Time Series Analysis By State Space Methods (Oxford Statistical Science Series) By James Durbin;Siem Jan Koopman**

**By James Durbin;Siem Jan Koopman**

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Providing analyses from both classical and Bayesian perspectives, this book presents a comprehensive treatment of the state space approach to time series analysis.

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James Durbin FBA (30 June 1923 - 23 His last books were co-authored by Siem Jan Koopman of VU University Amsterdam He died on ^ Time Series Analysis by Time Series Analysis By State Space Methods (Oxford Statistical Science Series) James Durbin, Siem Jan Koopman, Time\_Series\_Analysis\_By\_State\_Space\_Methods

This volume presents a treatment of the state space approach to time series analysis. The distinguishing feature of state space time series models is that

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Time series analysis comprises methods for analyzing time series data in order to extract meaningful Hidden Markov Model states; Surrogate time series and

Time Series Analysis by State Space Methods was published by Oxford University Press in May 2012. His last books were co-authored by Siem Jan Koopman of VU

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