



State Space and Unobserved Component Models: Theory and Applications

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Offering a broad overview of the state-of-the-art developments in the theory and applications of state space modeling, fourteen chapters from twenty-three contributors present a unique synthesis of state space methods and unobserved component models important in a wide range of subjects. They include economics, finance, environmental science, medicine and engineering. A useful reference for all researchers and students who use state space methodology, this accessible volume makes a significant contribution to the advancement of the discipline.

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Review

Review of the hardback: 'There is much in this book, and I would heartily recommend it to specialists and librarians. I know of no other comparable text.' *Journal of the Royal Statistical Society*

About the Author

Andrew Harvey is Professor of Econometrics and Fellow of Corpus Christi College, University of Cambridge. He is the author of the *Econometric Analysis of Time Series* (1981), *Time Series Models* (1981) and *Forecasting: Structural Time Series Models and the Kalman Filter* (1989). Siem Jan Koopman is Professor of Econometrics at the Free University Amsterdam and Research Fellow of Tinbergen Institute, Amsterdam. He has published in international journals and is co-author of *Time Series Analysis by State Space Models* (with J. Durbin, 2001). Neil Shephard is Professor of Economics and Official Fellow, Nuffield College, Oxford University. He is the Editor of *Econometrics Journal*.

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