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VARs And TVP-FAVARs) Is Available On The Website Associated With This Monograph.2 2 Bayesian VARs 2.1 Introduction And Notation The VAR(p) Model Can Be Written As: $Y_T = A_0 + \sum_{j=1}^p A_j Y_{T-j} + \epsilon_T$ (1) Where Y_T For $T = 1, \dots, T$ Is An $M \times 1$ Vector Containing ... Mar 1th, 2024 LOCAL TRIGONOMETRIC METHODS FOR TIME SERIES SMOOTHING Estimation Of These Components Is Often Conducted Jointly. The Aim Of This Thesis Is Modeling The Cyclical Component Of Time Series By Means Of A Local Trigonometric Model. Trigonometric Functions Appear To Be A Very Natural Technique To Model Cycles, And Their Use Can Be Ascribed First To Ancient Greeks, Who Described The Motion Of Planets Jan 1th, 2024.

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