Flexible Modelling of Diel and Other Periodic Variation in Hidden Markov Models

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1. VARs



1. VARs

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1. VARs

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2. Graphical VARs



2. Graphical VARs

Graphical Model





The VAR(G,k) Problem

4. Conclusions



Conclusions

Bibliografy

Carlina C. Feldmann, Sina Mews, Angelica Coculla, Ralf Stanewsky & Roland Langrock (2023), 'Flexible Modelling of Diel and Other Periodic Variation in Hidden Markov Models', Journal of Statistical Theory and Practice, 17:45.

3. Bayesian Graphical VARs

Thank you!

