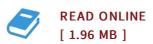




Finance and Economics
Discussion Series: Continuous
Time Extraction of a
Nonstationary Signal with
Illustrations in Continuous
Low-Pass and Band-Pass
Filtering (Paperback)

By Tucker S McElroy, Thomas M Trimbur

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****. This paper sets out the theoretical foundations for continuous-time signal extraction in econometrics. Continuous-time modeling gives an effective strategy for treating stock and flow data, irregularly spaced data, and changing frequency of observation. We rigorously derive the optimal continuous-lag filter when the signal component is nonstationary, and provide several illustrations, including a new class of continuous-lag Butterworth filters for trend and cycle estimation.



Reviews

This publication might be well worth a read, and much better than other. It really is simplified but excitement inside the 50 % of the book. You will not feel monotony at whenever you want of the time (that's what catalogues are for concerning when you check with me).

-- Imogene Bergstrom

Extremely helpful to all of category of men and women. it had been writtern extremely completely and helpful. You are going to like the way the blogger compose this publication.

-- Johathan Haag