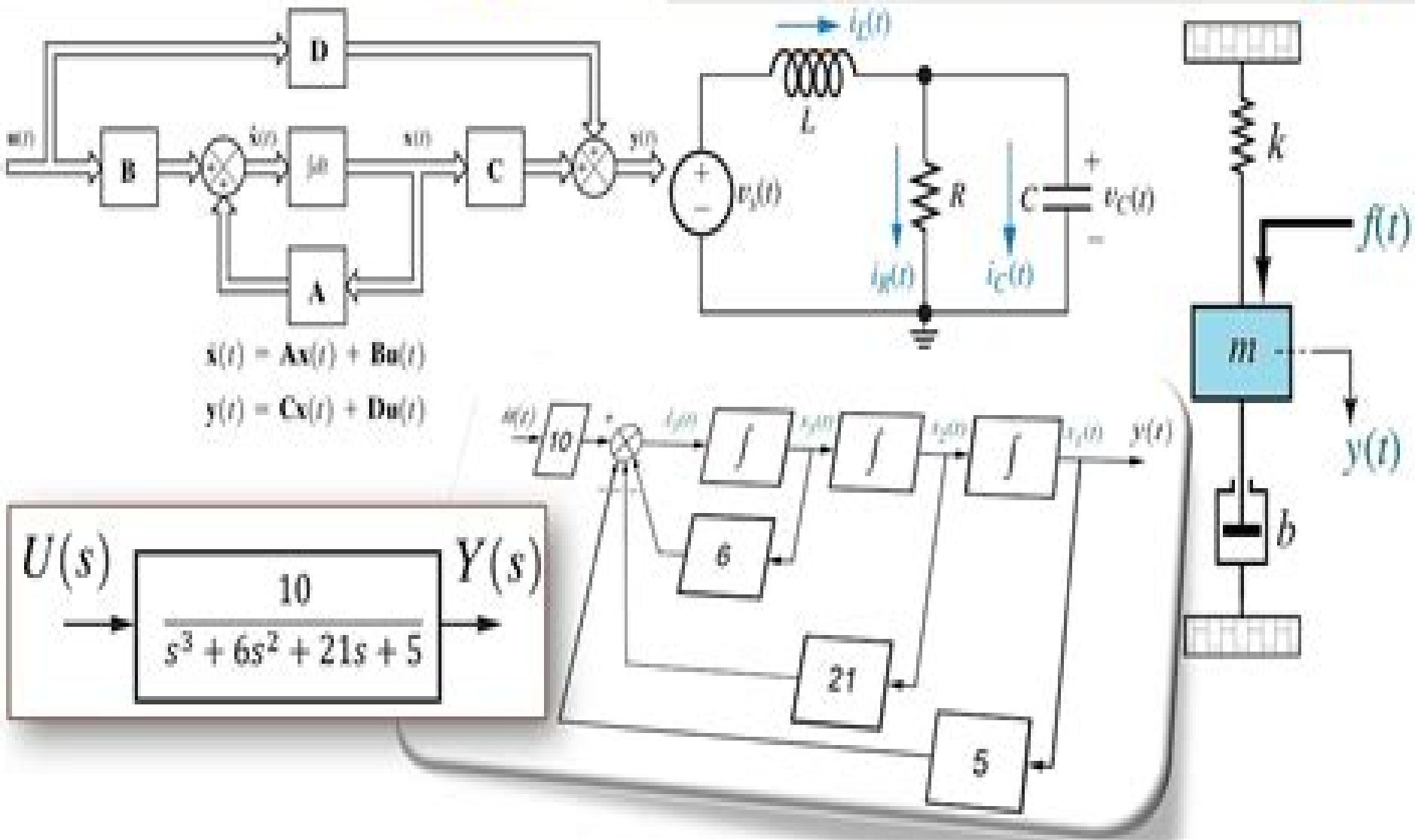


State-Space Modeling



Dynamic Feature Space Modelling Filterin

Francis X. Diebold



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Dynamic Feature Space Modelling, Filtering and Self-Tuning Control of Stochastic Systems Pieter W. Otter,2012-12-06

The literature on systems seems to have been growing almost exponentially during the last decade and one may question whether there is need for another book In the author's view most of the literature on systems is either technical in mathematical sense or technical iff engineering sense with technical words such as noise filtering etc and not easily accessible to researchers in other fields in particular not to economists econometricians and quantitative researchers in social sciences This is unfortunate because achievements in the rather young science of system theory and system engineering are of importance for modelling estimation and regulation control problems in other branches of science State space modelling the concept of observability and controllability the mathematical formulations of stability the so called canonical forms prediction error estimation optimal control and Kalman filtering are some examples of results of system theory and system engineering which proved to be successful in practice A brief summary of system theoretical concepts is given in Chapter II where an attempt has been made to translate the concepts into the more familiar language used in econometrics and social sciences by means of examples By interrelating concepts and results from system theory with those from econometrics and social sciences the author has attempted to narrow the gap between the more technical sciences such as engineering and social sciences and econometrics and to contribute to either side

System-Theoretic Methods in Economic Modelling I S. Mittnik,2014-06-28 The value of applying system theoretic concepts to economic modelling problems arises from the fact that it offers a unifying framework for modelling dynamic systems In addition to offering this powerful conceptual framework it provides a wide range of tools useful in applied work System theoretic techniques enter predominantly two stages of economic modelling efforts the stage of model construction and the stage of model application in accordance with the modelling The objective of this and subsequent volumes on System Theoretic Methods in Economic Modelling I is to initiate and or intensify dialogues between researchers and practitioners within and across the disciplines involved This first volume brings together papers exhibiting a wide range of system theoretic techniques and applications to economic problems The papers have been divided into two groups following roughly but not necessarily the above classification into the construction and application stages of economic modelling The papers in the first group focus on the identification of dynamic and static systems while the papers in the second group address dynamic optimization problems

System-Theoretic Methods in Economic Modelling II S. Mittnik,2014-06-28 System Theoretic Methods in Economic Modelling II complements the editor's earlier volume bringing together current research efforts integrating system theoretic concepts with economic modelling processes The range of papers presented here goes beyond the long accepted control theoretic contributions in dynamic optimization and focuses on system theoretic methods in the construction as well as the application stages of economic modelling This volume initiates new and intensifies existing debate between researchers and practitioners within and across

the disciplines involved with the objective of encouraging interdisciplinary research The papers are split into four sections estimation filtering and smoothing problems in the context of state space modelling applying the state space concept to financial modelling modelling rational expectation and a miscellaneous section including a follow up case study by Tse and Khilnani on their integrated system model for a fishery management process which featured in the first volume

Estimation of Dynamic Econometric Models with Errors in Variables Jaime Terceiro Lomba,2012-12-06 A new procedure for the maximum likelihood estimation of dynamic econometric models with errors in both endogenous and exogenous variables is presented in this monograph A complete analytical development of the expressions used in problems of estimation and verification of models in state space form is presented The results are useful in relation not only to the problem of errors in variables but also to any other possible econometric application of state space formulations

Dynamic Modelling of Stochastic Demand for Manufacturing Employment Gerard A. Pfann,2013-12-21 In this book interrelated factor demand models are surveyed New methods are developed and are analysed empirically using Dutch and U K time series data New methods are discussed for obtaining closed form solutions of linear rational expectations models providing deeper insights into the identification of structural parameters of underlying theoretical models recently developed time series techniques are applied in order to estimate structural parameters and test for model specification stationarity and stability through time new models are developed in which the rather stringent and questionable restrictions of symmetry generally imposed upon stochastic adjustment models of labour demand are relaxed the models are analysed empirically using time series data of Dutch and U K manufacturing production and nonproduction workers

The Elements of a Nonlinear Theory of Economic Dynamics Carl Chiarella,2012-12-06 Elements of a Nonlinear Theory of Economic Dynamics provides both a framework and a survey of its needs First principle results and techniques of the theory relevant to applications in dynamic economics are discussed then their application in view of older endogenous cycle theories are considered in a unified mathematical framework Models incorporating the government budget constraint and the Goodwin model are analysed using the method of averaging and the centre manifold theory The dynamic instability problem is solved by placing models in a nonlinear framework

Models of Economic Dynamics Hugo F. Sonnenschein,2012-12-06

Nonlinear Economic Dynamics Tõnu Puu,2013-03-14 The present study is a preliminary draft on nonlinear economic dynamics with which the author has been concerned the last years It grew out from the joint work by Professor Martin Beckmann and the present author on nonlinear statics in spatial economics Beckmann and Puu Spatial Economics North Holland 1985 The monograph mentioned contains sections on price waves and business cycles but in a linear format The rest is static theory The author has finally come to the conviction that linear dynamic modelling has very little to yield This is due to the poor set of alternatives decay or explosion of motion pertinent to linear models Therefore the present work centres on non linearity Another distinction is that only purely causal models are dealt with as those formatted as inter temporal

equilibria hardly belong to the more restricted field of dynamics The spatial origin is visible in the choice of models Chapter 2 summarizes the work by the author on the structural stability of continuous spatial market equilibrium models Chapter 3 deals with a re formulation of the ingenious population growth and diffusion model invented by the young Hotelling in 1921 Chapter 4 is a detailed digression on business cycle models in a continuous spatial format with interregional trade

Optimal State Estimation Dan Simon,2006-06-19 A bottom up approach that enables readers to master and apply the latest techniques in state estimation This book offers the best mathematical approaches to estimating the state of a general system The author presents state estimation theory clearly and rigorously providing the right amount of advanced material recent research results and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering While there are other textbooks that treat state estimation this one offers special features and a unique perspective and pedagogical approach that speed learning Straightforward bottom up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation Simple examples and problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice MATLAB r based source code that corresponds to examples in the book available on the author s Web site enables readers to recreate results and experiment with other simulation setups and parameters Armed with a solid foundation in the basics readers are presented with a careful treatment of advanced topics including unscented filtering high order nonlinear filtering particle filtering constrained state estimation reduced order filtering robust Kalman filtering and mixed Kalman H filtering Problems at the end of each chapter include both written exercises and computer exercises Written exercises focus on improving the reader s understanding of theory and key concepts whereas computer exercises help readers apply theory to problems similar to ones they are likely to encounter in industry With its expert blend of theory and practice coupled with its presentation of recent research results Optimal State Estimation is strongly recommended for undergraduate and graduate level courses in optimal control and state estimation theory It also serves as a reference for engineers and science professionals across a wide array of industries

Dynamic Feature Space Modelling, Filtering and Self-Tuning Control of Stochastic Systems Pieter W Otter,1985-07

Economic Dynamics Wei-Bin Zhang,2012-12-06 The theory of economic development is a branch of economic dynamics Any discussion of the theory must involve dynamics even though not all dynamic problems are necessarily related to economic development The theory s primary locus is upon the nice paths of economic variables Stationary states which have been the main concern of modern economic development theory are actually special cases of economic dynamics In this study we propose an economic development theory within the framework of input output systems and neoclassical economics No political problems will be dealt with although this does not mean that questions such as why Japan had a higher growth rate than China in the past are not important Similarly rather than dealing with the psychological and institutional aspects of in economic development processes we only suggest ways or methods as

Hicks would call them for analyzing what determines economic development from the point of view of pure economics Our main contribution to economic growth theory is that we investigate various nonlinear dynamic phenomena such as bifurcations and economic cycles We emphasize that oscillations and structural changes are not rare but universal in a progressive economy No economic system can be stabilized forever if change is permitted Empirical Modeling of Exchange Rate Dynamics Francis X. Diebold,2012-12-06 Structural exchange rate modeling has proven extremely difficult during the recent post 1973 float The disappointment climaxed with the papers of Meese and Rogoff 1983a 1983b who showed that a naive random walk model distinctly dominated received theoretical models in terms of predictive performance for the major dollar spot rates One purpose of this monograph is to seek the reasons for this failure by exploring the temporal behavior of seven major dollar exchange rates using nonstructural time series methods The Meese Rogoff finding does not mean that exchange rates evolve as random walks rather it simply means that the random walk is a better stochastic approximation than any of their other candidate models In this monograph we use optimal model specification techniques including formal unit root tests which allow for trend and find that all of the exchange rates studied do in fact evolve as random walks or random walks with drift to a very close approximation This result is consistent with efficient asset markets and provides an explanation for the Meese Rogoff results Far more subtle forces are at work however which lead to interesting econometric problems and have implications for the measurement of exchange rate volatility and moment structure It is shown that all exchange rates display substantial conditional heteroskedasticity A particularly reasonable parameterization of this conditional heteroskedasticity which captures the observed clustering of prediction error variances is developed in Chapter 2 **System-theoretic Methods in Economic Modelling** S. Mitnik,E. Y. Rodin,1989 The value of applying system theoretic concepts to economic modelling problems arises from the fact that it offers a unifying framework for modelling dynamic systems In addition to offering this powerful conceptual framework it provides a wide range of tools useful in applied work System theoretic techniques enter predominantly two stages of economic modelling efforts the stage of model construction and the stage of model application in accordance with the modelling The objective of this and subsequent volumes on System Theoretic Methods in Economic Modelling I is to initiate and or intensify dialogues between researchers and practitioners within and across the disciplines involved This first volume brings together papers exhibiting a wide range of system theoretic techniques and applications to economic problems The papers have been divided into two groups following roughly but not necessarily the above classification into the construction and application stages of economic modelling The papers in the first group focus on the identification of dynamic and static systems while the papers in the second group address dynamic optimization problems **Technological Change, Employment, and Spatial Dynamics** Peter Nijkamp,1986 Capacity Oriented Analysis and Design of Production Systems M.B.M. de Koster,1989-01-25 This book gives an analysis of capacity performance of multi stage multi product production systems Special attention is given to

performance criteria like throughput average work in process and average throughput time A model is developed to represent such production systems A development of a single product continuous product flow model is given along with an analysis of the model for different layouts and different control systems Attention is given to layouts like flow lines assembly disassembly systems buffersharing networks and control systems like base stock control workload control control by finite buffers and control by reorder point systems The model and analysis techniques are applied to three different multi stage multi product case situations

Exogeneity in Error Correction Models

Jean-Pierre Urbain,1993-06-14 In the recent years the study of cointegrated time series and the use of error correction models have become extremely popular in the econometric literature This book provides an analysis of the notion of weak exogeneity which is necessary to sustain valid inference in sub systems inthe framework of error correction models ECMs In many practical situations the applied econometrician wants to introduce structure on his her model in order to get economically meaningful coefficients For thispurpose ECMs in structural form provide an appealing framework allowing the researcher to introduce theoretically motivated identification restrictions on the long run relationships In this case the validity of the inference will depend on a number of conditions which are investigated here In particular we point out that orthogonality tests often used to test for weak exogeneity or for general misspecification behave poorly in finite samples and are often not very useful in cointegrated systems

Methodology and Software for Interactive Decision Support Andrzej Lewandowski,Ivan Stanchev,1989-09-06

This book presents the recent developments in methodology theory software and implementation of Decision Support Systems This includes Theory and algorithms for multiple criteria optimization with such topics dicussed like multiple criteria optimization in hierarchical systems relations between simulation and gaming for conflict resolution sensitivity and trade offs analysis in multiobjective programming Theory methodology and software for decision support systems with such topics discussed like the principles of building Decision Support Systems as well as software tools for building such systems supporting certain classes of decision problems are presented Applications of Decision Support Systems and computer implementations of decision support systems This includes experience in applying DSS for industry management bank management water system management

Infinite Horizon Optimal Control Dean A. Carlson,Alain Haurie,1987

Integer

Programming and Related Areas Rabe Randow,Universität Bonn. Institut für Ökonometrie und Operations Research,1990

Game Theoretical Foundations of Evolutionary Stability Immanuel M. Bomze,Benedikt M. Pötscher,1989-02-22

These Lecture Notes arose from discussions we had over a working paper written by the first author in fall 1987 We decided then to write a short paper about the basic structure of evolutionary stability and found ourselves ending up with a book manuscript Parts of the material contained herein were presented in a seminar at the Department of Mathematics at the University of Vienna as well as at a workshop on evolutionary game theory in Bielefeld The final version of the manuscript has certainly benefitted from critical comments and suggestions by the participants of both the seminar and the workshop

Thanks are also due to S Bomze de Barba R Burger G Danninger J Hofbauer R Selten K Sigmund G Stiastry and F Weising
The cooperation of W Muller from Springer Verlag Heidelberg is gratefully acknowledged Vienna November 1988 Immanuel
M Bomze Benedikt M Potscher III Contents 1 Introduction 1 2 Strategies and payoffs 5 2 1 A general setting for evolutionary
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