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### **Chapter five. forecasting with structural time-**

Extract. Structural time-series models are formulated directly in terms of unobserved components, such as trends, cycles, and seasonals, that have a natural

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Industrial production data series are volatile and often also cyclical. Hence, univariate time series models which allow for these features are expected to gene

### **Forecasting performance of structural time series**

Although theoretical research on the properties of structural time series models has regularly appeared in the literature, there is as yet scant evidence on the

### **Forecasting, structural time series models and**

List of figures; Acknowledgement; Preface; Notation and conventions; List of abbreviations; 1. Introduction; 2. Univariate time series models; 3.

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