Statistics M.Sc. Thesis Presentation

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Algorithms for the evaluation of forecasts, lters and smoothers from a state-space model with time dependent dimensions

Abstract:

In this presentation, I illustrate two approaches for the evaluation of forecasts, lters and smoothers from a exible state-space model. Parameters of this model as well as the dimension of its state and/or observed vectors can be time dependent. The rst approach can be seen as algorithm that generalizes the Kalman lter, Kalman smoother as well as other properties pertinent to the model. The other approach is fundamentally a reconstruction of the model. In addition, an extension of the model is also discussed.