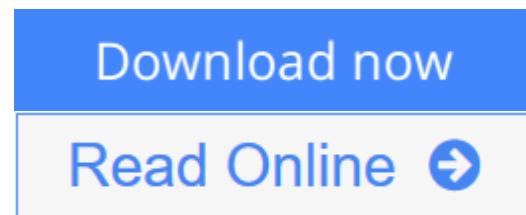


Bayesian Forecasting and Dynamic Models (Springer Series in Statistics)

By Mike West, Jeff Harrison



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This text is concerned with Bayesian learning, inference and forecasting in dynamic environments. We describe the structure and theory of classes of dynamic models and their uses in forecasting and time series analysis. The principles, models and methods of Bayesian forecasting and time - ries analysis have been developed extensively during the last thirty years.

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