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Prof. Robert H. Shumway. To my wife, Ruth, for her support and joie de vivre, and to the memory of my thesis adviser, Solomon Kullback. R.H.S. To my family and friends, who constantly remind me what is important. D.S.S. Preface to the Third Edition The goals of this book are to develop an appreciation for the richness and versatility of modern time series analysis as a tool for analyzing data ...

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An expectation-maximization (EM) algorithm (Shumway and Stoffer, 1982) with a filtering and smoothing procedure is therefore embedded in the STATE approach to deal with these uncertainties, which ...

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