

Term Structure Modeling and Estimation in a State Space Framework Lecture Notes in Economics and Mathematical Systems



BOOK DETAILS

- Author : Wolfgang Lemke
- Pages : 226 Pages
- Publisher : Springer
- Language : English
- ISBN : 3540283420

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BOOK SYNOPSIS

This book has been prepared during my work as a research assistant at the Institute for Statistics and Econometrics of the Economics Department at the University of Bielefeld, Germany. It was accepted as a Ph.D. thesis titled "Term Structure Modeling and Estimation in a State Space Framework" at the Department of Economics of the University of Bielefeld in November 2004. It is a pleasure for me to thank all those people who have been helpful in one way or another during the completion of this work. First of all, I would like to express my gratitude to my advisor Professor Joachim Frohn, not only for his guidance and advice throughout the completion of my thesis but also for letting me have four very enjoyable years teaching and researching at the Institute for Statistics and Econometrics. I am also grateful to my second advisor Professor Willi Semmler. The project I worked on in one of his seminars in 1999 can really be seen as a starting point for my research on state space models. I thank Professor Thomas Braun for joining the committee for my oral examination.

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