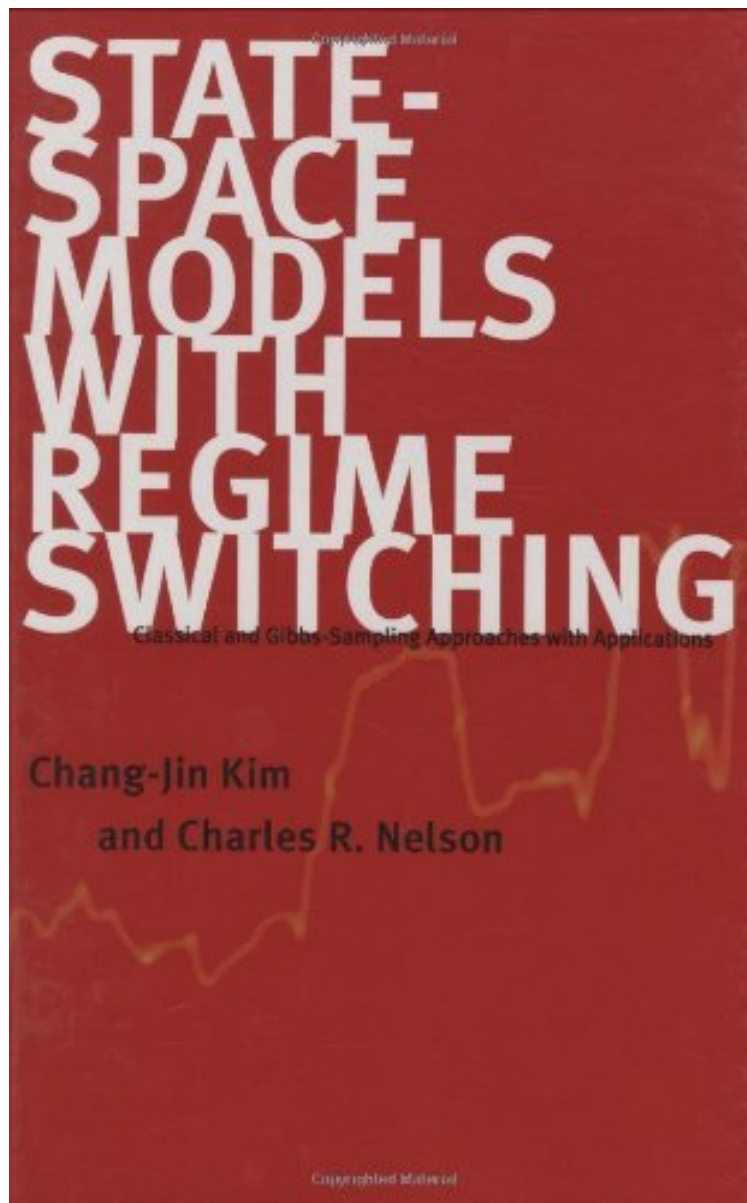


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State-Space Models with Regime Switching: Classical and Gibbs-Sampling Approaches with Applications (MIT Press)

Chang-Jin Kim, Charles R. Nelson

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This work is refreshingly original and technically masterful, and it will appeal to both professionals and students.
(Francis X. Diebold, University of Pennsylvania)
About the Author
Chang-Jin Kim is Associate Professor of Economics at Korea University. Charles R. Nelson is the Ford and Luisa Van Voorhis Professor of Political Economy, Professor of Economics, and Director of the Institute for Economic Research at the University of Washington, Seattle.