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By Matteo Maria Pelagatti

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the linear trend model is a special case of the polynomial trend model (p=1) for economic time series we almost of the unobserved components model,

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By Matteo Pelagatti in Econometrics and Time Model-Based Filtering and Application to time series model, Unobserved components 1

Matteo Pelagatti's Publications List -
Time Series Modelling with Unobserved Components. B Bosco, Matteo M Pelagatti, Matteo Pelagatti (2012) Complex Models and Computational Methods in Statistics.

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Journal of Business & Economic Statistics, October 1992, Vol. 10, No. 4 Diagnostic Checking of Unobserved- Components Time Series Models Andrew C. Harvey and Siem Jan

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user to concentrate on model selection and interpretation. STAMP 8 is an integrated part of algorithms to fit unobserved component time series models.

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