

# Optimal Estimation With An Introduction To Stochastic Control Theory

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A very similar stochastic specification has also been explored by Aoki (1967, p. 131), Tong (1983, p. 62), and Sclove (1983), though the statistical approach of these researchers was quite different from the one suggested here. Aoki discussed control of such systems but did not develop the estimation algorithm presented in this paper.

Dynare Reference Manual

Dynare Reference Manual, Release 5.2 1.2 Documentation sources The present document is the reference manual for Dynare. It documents all commands and features in a systematic

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Sep 13, 2022 · Shape-Constrained Estimation in Functional Regression with Bernstein Polynomials Rahul Ghosal 1,; Sujit Ghosh 2, ... 1 Introduction Functional regression (Ramsay and Silverman,2005) is an active area of research in func- ... Carnicer and Pena,1993;Chang et al.,2005). Optimal stability of BPs (Farouki and Goodman,1996) makes this polynomial ...

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timal solution rather than the global optimal solution. Further-more, these selection procedures ignore the stochastic errors or uncertainty in the variable selection stage (Fan and Li 2001; Shen and Ye 2002). The lasso is a regularization technique for simultaneous estimation and variable selection (Tibshirani 1996). The lasso estimation

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(Luo et al. 2018) proposes a stochastic volatility models based on (Chung et al. 2015; Fraccaro et al. 2016) , to better estimate temporal dynamics of stock volatility. (Xu and Cohen 2018) presents a VAE-based model jointly exploiting social media text and price signals for stock movement prediction. Preliminaries

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ticity to analytical models (e.g., the dynamic wake-meandering model<sup>38</sup>, the dynamic extension of the Park model<sup>39</sup>, and the stochastic ADM model<sup>40</sup>). Reliance on extensive parametric tuning, dynamical complexities, and the absence of constructive methods for uncertainty modeling challenge the utility of such models for real-time estimation and ...

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