

An overview of model reduction methods for large-scale systems

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Model Reduction Methods For Vector Autoregressive Processes

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Model Reduction Methods For Vector Autoregressive Processes:

Model Reduction Methods for Vector Autoregressive Processes Springer,2012-09-12 *Model Reduction Methods for Vector Autoregressive Processes* Ralf Brüggemann,2012-09-25 1 1 Objective of the Study Vector autoregressive VAR models have become one of the dominant research tools in the analysis of macroeconomic time series during the last two decades The great success of this modeling class started with Sims 1980 critique of the traditional simultaneous equation models SEM Sims criticized the use of too many incredible restrictions based on supposed a priori knowledge in large scale macroeconometric models which were popular at that time Therefore he advocated largely unrestricted reduced form multivariate time series models unrestricted VAR models in particular Ever since his influential paper these models have been employed extensively to characterize the underlying dynamics in systems of time series In particular tools to summarize the dynamic interaction between the system variables such as impulse response analysis or forecast error variance decompositions have been developed over the years The econometrics of VAR models and related quantities is now well established and has found its way into various textbooks including inter alia Lütkepohl 1991 Hamilton 1994 Enders 1995 Hendry 1995 and Greene 2002 The unrestricted VAR model provides a general and very flexible framework that proved to be useful to summarize the data characteristics of economic time series Unfortunately the flexibility of these models causes severe problems In an unrestricted VAR model each variable is expressed as a linear function of lagged values of itself and all other variables in the system **Mathematical Reviews** ,2004 American Book Publishing Record ,2004 Solving Linear Rational Expectations Models Gary A. Anderson,2006 *JOURNAL OF Econometrics COMPUTATION IN ECONOMETRIC MODELS* Warren T. Dent,1980 System-theoretic Methods in Economic Modelling S. Mittnik,E. Y. Rodin,1989 The value of applying system theoretic concepts to economic modelling problems arises from the fact that it offers a unifying framework for modelling dynamic systems In addition to offering this powerful conceptual framework it provides a wide range of tools useful in applied work System theoretic techniques enter predominantly two stages of economic modelling efforts the stage of model construction and the stage of model application in accordance with the modelling The objective of this and subsequent volumes on System Theoretic Methods in Economic Modelling I is to initiate and or intensify dialogues between researchers and practitioners within and across the disciplines involved This first volume brings together papers exhibiting a wide range of system theoretic techniques and applications to economic problems The papers have been divided into two groups following roughly but not necessarily the above classification into the construction and application stages of economic modelling The papers in the first group focus on the identification of dynamic and static systems while the papers in the second group address dynamic optimization problems *Current Index to Statistics, Applications, Methods and Theory* ,1999 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields **Statistical Theory and Method Abstracts** ,2000 **Journal of Business & Economic Statistics** American

statistical association, **Principles and Practice of Agricultural Analysis** Harvey Washington Wiley,1908
Dissertation Abstracts International ,2009 A VAR Model for the Monetary Sector of the Cyprus Economy Aris Spanos,Elena Andreou,George Syrichas,1997 **Proceedings of the 14th International Conference on Flexible Automation and Intelligent Manufacturing** Lihui Wang,National Research Council Canada,International Conference on Flexible Automation and Intelligent Manufacturing (14th : 2004 : Ryerson University),2004 *Journal of Economic Literature* ,1996 **British and Colonial Printer and Stationer** ,1930 **Robotics Research** Hideo Hanafusa,Hirochika Inoue,1985 The sixty two contributions in this book are by the world s leading researchers from Japan the United States France The United Kingdom Australia and West Germany They provide a unique opportunity to view the future shape of robotics in such areas as arm and hand design dynamics image understanding locomotion touch and compliance systems kinematics visual inspection control assembly and sensing In five parts the book covers visual perception including topics about representation and recognition of three dimensional objects sensory interaction and vision processors the computational aspect of manipulator control with chapters on kinematics and design and control theory implementation of action covering manipulator and end effector and mobile robots task level planning and theory of manipulation and discussions of industrial applications of robots and key issues of robotics research The first international symposium on robotics research was organized around a view of robotics as the intelligent connection of perception to action Edited by Michael Brady and Richard Paul it was published by The MIT Press in 1984 Hideo Hanafusa is Professor in the Automation Research Laboratory Kyoto University Hirochika Inoue is Professor in the Department of Electrical Engineering The University of Tokyo This book is thirteenth in The MIT Press Series in Artificial Intelligence edited by Patrick Henry Winston and Michael Brady Robotics Research ,1984 **Metals Abstracts** ,1980 *Optimization Heuristics in Econometrics* Peter Winker,2001 Many problems in statistics and econometrics offer themselves naturally to the use of optimization heuristics Standard methods applied to highly complex problems often produce approximate results of unknown quality based on heavy assumptions Optimization heuristic methods provide powerful results to many complex problems combined with relatively simple implementation The techniques used in optimization heuristics can be applied to problems encountered in econometrics statistics and operations research Offers a self contained introduction to optimization heuristics in econometrics and statistics Features many examples of optimization heuristic methods applied to real problems Includes detailed coverage of the threshold accepting heuristic methods applied to real problems Provides suggestions for further reading Split into three parts the book opens with a general introduction to optimization in statistics and econometrics followed by detailed discussion of a relatively new and very powerful optimization heuristic threshold accepting The final part consists of many applications of the methods described earlier encompassing experimental design model selection aggregation of time series and censored quantile regression models Those researching and working in econometrics

statistics and operations research are given the tools to apply optimization heuristic methods to real problems in their work
Postgraduate students of statistics and econometrics will find the book provides a good introduction to optimization heuristic methods

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