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recursively, following the recursive nature of its associated structural model. Although the specific implementation of the Kalman filter is specialized to the case in which the underlying state-space representation is linear and

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Christoph G rtz; Article first published online: 28 NOV 2012. DOI: 10.1111/j.1368-423X.2012.00376.x 2012 The Author(s). The Econometrics Journal 2012 Royal
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Chetan Dave (Author of Structural Macroeconometrics)

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