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the process $\hat{y}(t)$ degenerates to a simple linear time trend. The seasonal component of the structural time-series model is described by the equation $\hat{y}(t) + \hat{y}(t-1) + \dots + \hat{y}(t-s+1) = \hat{y}(t)$ (14) or, equivalently $S(z)\hat{y}(z) = \hat{y}(z)$, where $S(z) = 1 + z^{-1} + z^{-2} + \dots + z^{-s+1}$ is the seasonal summation operator, s

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Structural time-series models are state-space models for time-series data. They are useful in practice because they are flexible: a very large class of models can be expressed in state space forms, including all ARIMA and VARMA models;

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The basic idea of structural time series models is that they are set up as regression models in which the explanatory variables are functions of time with coefficients which change over time. Thus, in a regression framework a simple trend would be modeled in terms of a constant and a time variable, with a random disturbance added on, that is

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In this regard, this work provides a framework for the global (short and long term) identification of the dynamic response of a structure, of unknown properties or a given a priori numerical model, under variable operational and environmental conditions by representing the short-term dynamic

a linear-in-the parameters regressive time-series model (which may assume the form of an AutoRegressive, AutoRegressive with exogenous input or similar model), and a Gaussian Process (GP) regression ...

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Models include ARIMA, structural, and stochastic volatility models and their extensions. The first two classes of models explain the level and expected future level of a time series. The last class of models model the change over time in variability or volatility of a time series. Time series analysis is used for prediction and forecasting.

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