Restricted Kalman filtering : theory, methods, and application

Pizzinga, Adrian, author

Abstrak

This brief offers developments on Kalman filtering subject to general linear constraints. There are essentially three types of contributions, new proofs for results already established, new results within the subject, and applications in investment analysis and macroeconomics, where the proposed methods are illustrated and evaluated. The Brief has a short chapter on linear state space models and the Kalman filter.