Wavelet estimation for factor models with time-varying loadings.

MSC:

62P12 Applications of statistics to environmental and related topics
91B84 Economic time series analysis
62H25 Factor analysis and principal components; correspondence analysis
65T60 Numerical methods for wavelets

Keywords:
factor models; wavelet functions; generalized least squares; electricity prices and loads

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References:

Econ. Stat. 82(4) (2000) 540-554. · Zbl 1476.62123


[33] Poncela, P., Ruiz, E. and Miranda, K., Factor extraction using kalman filter and smoothing: This is not just another survey, Int. J. Forecast (2021), in press.


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