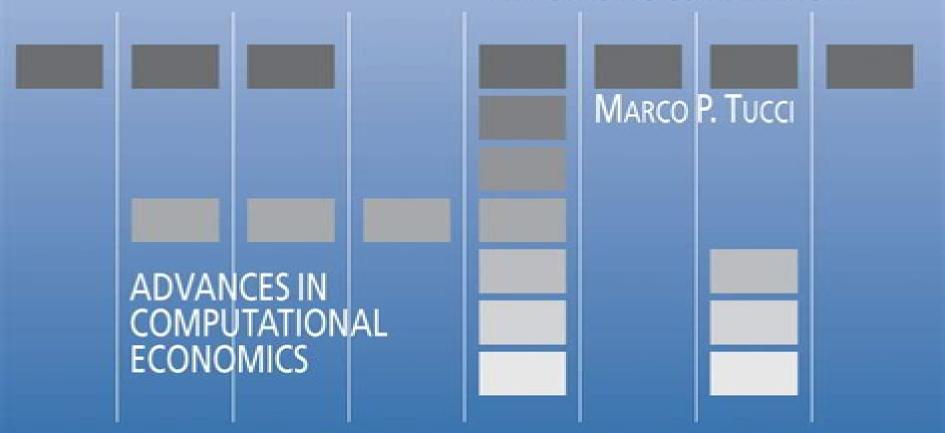
# THE RATIONAL EXPECTATION HYPOTHESIS, TIME-VARYING PARAMETERS AND ADAPTIVE CONTROL

A PROMISING COMBINATION?



Marco P. Tucci

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order Divided into three major sections the book examines techniques for examining within person derivations in change patterns intra individual change and inter individual differences in change and interpersonal dynamics Intended for advanced students and researchers this book will appeal to those interested in applying state of the art dynamic modeling techniques to the study of neurological developmental cognitive and social personality psychology as well as neuroscience computer science and engineering Journal of Economic Literature ,2005 The British National Bibliography Arthur James Time varying parameters and the rational expectations hypothesis Marco P. Tucci, 2004 Wells,2005 Parameters in Adaptive Control Marco Paolo Tucci, 1991 Nonlinear and Adaptive Control of Time Varying and Multivariable Systems Barış Fidan, 2003 On the Solution of Linear Stochastic Time-varying Rational Expectations Models and Its Properties Istituto di analisi dei sistemi ed informatica (Italy), F. Carravetta, 1995 Rational Expectations, the Expectations Hypothesis, and Treasury Bill Yields David S. Jones, 2009 This paper tests the joint hypothesis of rational expectations and the expectations model of the term structure for three and six month Treasury bills Previous studies are extended in three directions First common efficient markets rational expectations tests are compared and it is shown that four of the five tests considered are asymptotically equivalent and that the fifth is less restrictive than the other four Second the joint hypothesis is tested using weekly data for Treasury bills maturing in exactly 13 and 26 weeks beginning in 1970 and ending in 1979 In contrast previous studies using comparable data have typically discarded 12 13 of the sample to form a nonoverlapping data set Finally a more complete set of possible determinants of time varying term premiums is tested Adaptive Control of Linear Time Varying Systems with a Vector Variable Forgetting Factor Hamidreza Momeni,1987

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