

Cambridge University Press
978-0-521-19676-5 - Bayesian Time Series Models
Edited by David Barber, A. Taylan Cemgil and Silvia Chiappa
Copyright Information
[More information](#)

BAYESIAN TIME SERIES MODELS

Edited by

David Barber

University College London

A. Taylan Cemgil

Boğaziçi University, Bebek, Istanbul

Silvia Chiappa

University of Cambridge



CAMBRIDGE
UNIVERSITY PRESS

Cambridge University Press
 978-0-521-19676-5 - Bayesian Time Series Models
 Edited by David Barber, A. Taylan Cemgil and Silvia Chiappa
 Copyright Information
[More information](#)

CAMBRIDGE UNIVERSITY PRESS
 Cambridge, New York, Melbourne, Madrid, Cape Town,
 Singapore, São Paulo, Delhi, Tokyo, Mexico City
 Cambridge University Press
 The Edinburgh Building, Cambridge CB2 8RU, UK

Published in the United States of America by Cambridge University Press, New York

www.cambridge.org
 Information on this title: www.cambridge.org/9780521196765

© Cambridge University Press 2011

This publication is in copyright. Subject to statutory exception
 and to the provisions of relevant collective licensing agreements,
 no reproduction of any part may take place without the written
 permission of Cambridge University Press.

First published 2011

Printed in the United Kingdom at the University Press, Cambridge

A catalogue record for this publication is available from the British Library

Library of Congress Cataloguing in Publication data
 Bayesian time series models / edited by David Barber, A. Taylan Cemgil, Silvia Chiappa.
 p. cm.

ISBN 978-0-521-19676-5 (hardback)

1. Time-series analysis. 2. Bayesian statistical decision theory. I. Barber, David, 1968 Nov. 9–
 II. Cemgil, Ali Taylan. III. Chiappa, Silvia. IV. Title.
 QA280.B39 2011
 519.5'5–dc22
 2011008051

ISBN 978-0-521-19676-5 Hardback

Cambridge University Press has no responsibility for the persistence or
 accuracy of URLs for external or third-party internet websites referred to
 in this publication, and does not guarantee that any content on such
 websites is, or will remain, accurate or appropriate.