

Optimal Estimation With An Introduction To Stochastic Control Theory

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(Luo et al. 2018) proposes a stochastic volatility models based on (Chung et al. 2015; Fraccaro et al. 2016) , to bet-ter estimate temporal dynamics of stock volatility. (Xu and Cohen 2018) presents a VAE-based model jointly exploit-ing social media text and price signals for stock movement prediction. Preliminaries

Dynare Reference Manual

Dynare Reference Manual, Release 5.2
1.2Documentation sources The present document is the reference manual for Dynare. It documents all commands and features in a systematic

The Adaptive Lasso and Its Oracle Properties - College of ...

timal solution rather than the global optimal solution. Further-more, these selection procedures ignore the stochastic errors or uncertainty in the variable selection stage (Fan and Li 2001; Shen and Ye 2002). The lasso is a regularization technique for simultaneous estimation and variable selection (Tibshirani 1996). The lasso esti-

Shape-Constrained Estimation in Functional Regression with ...

Sep 13, 2022 · Shape-Constrained Estimation in

Functional Regression with Bernstein Polynomials Rahul Ghosal 1;, Sujit Ghosh 2, ... 1 Introduction Functional regression (Ramsay and Silverman,2005) is an active area of research in func- ... Carnicer and Pena,1993;Chang et al.,2005). Optimal stability of BPs (Farouki and Goodman,1996) makes this polynomial ...

A New Approach to the Economic Analysis of Nonstationary ...

A very similar stochastic specification has also been explored by Aoki (1967, p. 131), Tong (1983, p. 62), and Sclove (1983), though the statistical approach of these researchers was quite different from the one suggested here. Aoki discussed control of such systems but did not develop the estimation algorithm presented in this paper.

RESEARCHARTICLE Stochastic dynamical wake modeling for ...

ticity to analytical models (e.g., the dynamic wake-meandering model³⁸, the dynamic extension of the Park model³⁹, and the stochastic ADM model⁴⁰). Reliance on extensive parametric tuning, dynamical complexities, and the absence of constructive methods for uncertainty modeling challenge the utility of such models for real-time estimation and ...

Soft Actor-Critic: Off-Policy Maximum Entropy Deep ...

in the face of model and estimation errors, and

as demonstrated by (Haarnoja et al., 2017), they improve exploration by acquiring diverse behaviors. Prior work has proposed model-free

deep RL algorithms that perform on-policy learning with entropy maximization (O'Donoghue et al., 2016), as well as off-policy methods based on soft Q-learning and