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@book{Bauwens_Lubrano_Richard_1999, address={Oxford [England]}, title={Bayesian inference in dynamic econometric models}, volume={Advanced texts in econometrics}, url={http://www.loc.gov/catdir/enhancements/fy0606/99088890-t.html}, publisher={Oxford University Press}, author={Bauwens, Luc and Lubrano, Michel and Richard, Jean François}, year={1999} }

@book{Canova_2007, address={Princeton}, title={Methods for applied macroeconomic research}, url={http://www.loc.gov/catdir/enhancements/fy0708/2006935302-t.html}, publisher={Princeton University Press}, author={Canova, Fabio}, year={2007} }

@book{Kim_Nelson_1999, address={Cambridge, Mass}, title={State-space models with regime switching: classical and Gibbs-sampling approaches with applications}, url={http://catalogue.library.qmul.ac.uk/uhtbin/ezproxy.pl?url=http://search.ebscohost.com/login.aspx?direct=true&db=nlebk&site=ehost-live&AN=9231}, publisher={MIT Press}, author={Kim, Chang-Jin and Nelson, Charles R.}, year={1999} }

@book{Koop, address={Chichester}, title={Bayesian econometrics}, url={http://catdir.loc.gov/catdir/toc/wiley032/2003043289.html}, publisher={J. Wiley}, author={Koop, Gary} }

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@book{Zellner_1996, address={New York}, edition={Wily classics library ed}, title={An introduction to Bayesian inference in econometrics}, volume={Wiley classics library}, publisher={John Wiley}, author={Zellner, Arnold}, year={1996} }