

國立高雄大學統計學研究所  
97學年度書報討論題目暨摘要登記表

姓名：周家仔

題目：The Parametric Estimation Using The Gibbs Sampler in  
Regime-Switching Model

作者：Jun S Lin

出處：Monte Carlo Strategies in Scientific Computing, 130-137, 2003

摘要：

The Gibbs sampler is a standard Markov chain Monte Carlo technique that simply requires to sample from the distributions of each parameter conditional upon the others (Geman and Geman 1984). In many cases it is not possible to do direct simulation from the posterior distribution. In these cases, Gibbs sampler may prove useful. The idea of data augmentation arises naturally in missing value problems. Data augmentation refers to a scheme of augmenting the observed data so as to make it more easy to analyze. Regime-Switching Models have proved to be quite useful for modeling a range of economic time series, from the business cycle, the stock market, exchange rates, and short-term interest rates. Last, apply the Data Augmentation Algorithm connection with the Gibbs Sampler to estimate the parameters of the Regime-Switching Model.

指導教授簽名：