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*Hamilton, J. D. "A
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22: ML estimation of DSGE [DeJong and Dave] Chapter 8. [Canova] Chapter 6. Sargent, T. "Two Models of Measurements and the Investment Accelerator." Journal of Political Economy 97, no. 2, (1989 ...

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James Douglas Hamilton
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currently teaching at
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California, San Diego.
His work is especially
influential in time
series and energy
economics. He received
his PhD from the
University of
California, Berkeley
in 1983.