

Chapter 7 Solutions

7.3.4 Exercises

Exercise 7.1

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7.4.1 Exercises

Exercise 7.2

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See R program *Exercise 7-2.R*

7.5.3 Exercises

Exercise 7.3

See R Program *Exercise 7.3*

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7.7 Quiz

Question 7.1

Observations from mixture of Poisson distributions are not autocorrelated with themselves and observations from a mixture of Gaussian distributions are not autocorrelated with themselves.

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Question 7.3

A continuous state space and a discrete observation space.

A continuous state space and a continuous observation space.

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Question 7.5

There is no difference between the two datasets. They both have changes in state.

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Question 7.7

There is no over-dispersion in the data set

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