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Although the main focus is on Bayesian inference, the author reviews several frequentist techniques, especially selecting the number of components of a finite mixture model, and discusses some of their shortcomings compared to the Bayesian approach. The aim of this book is to impart the finite mixture and Markov switching approach to statistical modelling to a wide-ranging community.

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Finite Mixture and Markov Switching Models. Springer Series in Statistics New York: Springer. Sims, Christopher A. and Daniel F. Waggoner and Tao Zha. 2008. "Methods for inference in large multiple-equation Markov-switching models" Journal of Econometrics 146(2):255-274.

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"Markov Chain Monte Carlo Estimation of Classical and Dynamic Switching and Mixture Models". Journal of the American Statistical Association. 96(153):194--209. Frühwirth-Schnatter, Sylvia. 2006. Finite Mixture and Markov Switching Models. Springer Series in Statistics New York: Springer. Kim, Chang-Jin and Charles R. Nelson. 1999.

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She started to work on finite mixture and Markov switching models 20 years ago and has published more than 20 articles in this area in leading journals such as JASA, JCGS, and Journal of Applied...

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She is a quadruple winner of the WU Best Paper Award and recipient of the DeGroot Prize bestowed by the International Society for Bayesian Analysis for her monograph on Markov switching models. Selected publications. Frühwirth-Schnatter, S. (2006). Finite mixture and Markov switching models. Springer Science & Business Media.

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