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**Algorithms for Bayesian estimation of spline model structure.** (English) Zbl 0781.93090  
Kybernetika 28, No. 5, 413-423 (1992).

Summary: A special case of model structure identification is studied. Convolution models with the kernel described by first order spline-functions are tested. A fast algorithm for finding the most probable structure of the model is described.

**MSC:**

- 93E11 Filtering in stochastic control theory
- 62F15 Bayesian inference
- 93E12 Identification in stochastic control theory

**Keywords:**

convolution models; model structure identification; fast algorithm

**Full Text:** [Link](#) [EuDML](#)

**References:**

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