

Karny, M.

Bayesian estimation of model order. (English) Zbl 0444.93046
Probl. Control Inf. Theory 9, 33-46 (1980).

For a scan of this review see the [web version](#).

MSC:

- 93E12 Identification in stochastic control theory
- 62C10 Bayesian problems; characterization of Bayes procedures
- 62F15 Bayesian inference
- 62J99 Linear inference, regression
- 93E25 Computational methods in stochastic control (MSC2010)

Cited in **3** Documents

Keywords:

stochastic system; parameter identification; Bayesian inference; regression; model comparison; model order determination