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Dynamic factors in the presence of block structure. (English) Zbl 07307118


MSC:

62P20 Applications of statistics to economics
62M10 Time series, auto-correlation, regression, etc. in statistics (GARCH)
62H25 Factor analysis and principal components; correspondence analysis
62D20 Causal inference from observational studies

Keywords:
dynamic factor model; dynamic principal components; high-dimensional time series data; panel data