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Nonlinear Monetary Policy Reaction
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HAMIDI A Faculty Economics and
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Since the seminal article by Hamilton (1989) on Markov regime-switching autoregressive models for econometrics, regime switching models have become popular in economics, econometrics and finance. The basic idea of regime switching models is that the model parameters can change over time according to an underlying state process which could be a finite-state hidden Markov chain.

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