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## Time-Varying Parameter Models for Discrete Valued Time Series

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VRIJE UNIVERSITEIT

TIME-VARYING PARAMETER MODELS  
FOR  
DISCRETE VALUED TIME SERIES

ACADEMISCH PROEFSCHRIFT

ter verkrijging van de graad Doctor aan  
de Vrije Universiteit Amsterdam,  
op gezag van de rector magnificus  
prof.dr. V. Subramaniam,  
in het openbaar te verdedigen  
ten overstaan van de promotiecommissie  
van de Faculteit der Economische Wetenschappen en Bedrijfskunde  
op dinsdag 9 februari 2016 om 11.45 uur  
in de aula van de universiteit,  
De Boelelaan 1105

door  
Rutger Lit  
geboren te Alkmaar

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prof.dr. S.J. Koopman