Weighted Empirical Processes in Dynamic Nonlinear Models

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This book presents a unified approach for obtaining the limiting distributions of minimum distance. It discusses classes of goodness-of-t tests for fitting an error distribution in some of these models and/or fitting a regression-autoregressive function without assuming the knowledge of the error distribution. The main tool is the asymptotic equi-continuity of certain basic weighted residual empirical processes in the uniform and L2 metrics.

作者介绍:

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标签

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