Statistics for Long-Memory Processes

Jan Beran

Statistics For Long Memory Processes

Jan Beran,Yuanhua Feng,Sucharita Ghosh

Statistics For Long Memory Processes:

Statistics for Long-Memory Processes Jan Beran,2017-11-22 Statistical Methods for Long Term Memory Processes covers the diverse statistical methods and applications for data with long range dependence Presenting material that previously appeared only in journals the author provides a concise and effective overview of probabilistic foundations statistical methods and applications The material emphasizes basic principles and practical applications and provides an integrated perspective of both theory and practice This book explores data sets from a wide range of disciplines such as hydrology climatology telecommunications engineering and high precision physical measurement The data sets are conveniently compiled in the index and this allows readers to view statistical approaches in a practical context Statistical Methods for Long Term Memory Processes also supplies S PLUS programs for the major methods discussed This feature allows the practitioner to apply long memory processes in daily data analysis For newcomers to the area the first three chapters provide the basic knowledge necessary for understanding the remainder of the material To promote selective reading the author presents the chapters independently Combining essential methodologies with real life applications this outstanding volume is and indispensable reference for statisticians and scientists who analyze data with long range dependence Large Sample Inference For Long Memory Processes Donatas Surgailis,Hira L Koul,Liudas Giraitis,2012-04-27 Box and Jenkins 1970 made the idea of obtaining a stationary time series by differencing the given possibly nonstationary time series popular Numerous time series in economics are found to have this property Subsequently Granger and Joyeux 1980 and Hosking 1981 found examples of time series whose fractional difference becomes a short memory process in particular a white noise while the initial series has unbounded spectral density at the origin i e exhibits long memory Further examples of data following long memory were found in hydrology and in network traffic data while in finance the phenomenon of strong dependence was established by dramatic empirical success of long memory processes in modeling the volatility of the asset prices and power transforms of stock market returns At present there is a need for a text from where an interested reader can methodically learn about some basic asymptotic theory and techniques found useful in the analysis of statistical inference procedures for long memory processes This text makes an attempt in this direction The authors provide in a concise style a text at the graduate level summarizing theoretical developments both for short and long memory processes and their applications to statistics The book also contains some real data applications and mentions some unsolved inference problems for interested researchers in the field a Long-Memory Processes Jan Beran,Yuanhua Feng,Sucharita Ghosh,Rafal Kulik,2013-05-14 Long memory processes are known to play an important part in many areas of science and technology including physics geophysics hydrology telecommunications economics finance climatology and network engineering In the last 20 years enormous progress has been made in understanding the probabilistic foundations and statistical principles of such processes This book provides a timely and comprehensive review including a thorough discussion of mathematical and probabilistic

foundations and statistical methods emphasizing their practical motivation and mathematical justification Proofs of the main theorems are provided and data examples illustrate practical aspects This book will be a valuable resource for researchers and graduate students in statistics mathematics econometrics and other quantitative areas as well as for practitioners and applied researchers who need to analyze data in which long memory power laws self similar scaling or fractal properties are relevant **The statistics of long memory processes** Donald B. Percival,1985 Long-Memory Processes Jan Beran,Yuanhua Feng,Sucharita Ghosh,2013-05-31 **Time Series with Long Memory** Peter M. Robinson,2003 Long memory processes constitute a broad class of models for stationary and nonstationary time series data in economics finance and other fields Their key feature is persistence with high correlation between events that are remote in time A single memory parameter economically indexes this persistence as part of a rich parametric or nonparametric structure for the process Unit root processes can be covered along with processes that are stationary but with stronger persistence than autoregressive moving averages these latter being included in a broader class which describes both short memory and negative memory Long memory processes have in recent years attracted considerable interest from both theoretical and empirical researchers in time series and econometrics This book of readings collects articles on a variety of topics in long memory time series including modelling and statistical inference for stationary processes stochastic volatility models nonstationary processes and regression and fractional cointegration models Some of the articles are highly theoretical others contain a mix of theory and methods and an effort has been made to include empirical applications of the main approaches covered A review article introduces the other articles but also attempts a broader survey traces the history of the subject and includes a bibliography *Long-Memory Time Series* Wilfredo Palma,2007-04-27 A self contained contemporary treatment of the analysis of long range dependent data Long Memory Time Series Theory and Methods provides an overview of the theory and methods developed to deal with long range dependent data and describes the applications of these methodologies to real life time series Systematically organized it begins with the foundational essentials proceeds to the analysis of methodological aspects Estimation Methods Asymptotic Theory Heteroskedastic Models Transformations Bayesian Methods and Prediction and then extends these techniques to more complex data structures To facilitate understanding the book Assumes a basic knowledge of calculus and linear algebra and explains the more advanced statistical and mathematical concepts Features numerous examples that accelerate understanding and illustrate various consequences of the theoretical results Proves all theoretical results theorems lemmas corollaries etc or refers readers to resources with further demonstration Includes detailed analyses of computational aspects related to the implementation of the methodologies described including algorithm efficiency arithmetic complexity CPU times and more Includes proposed problems at the end of each chapter to help readers solidify their understanding and practice their skills A valuable real world reference for researchers and practitioners in time series analysis economerics finance and related fields this book is also excellent for a

beginning graduate level course in long memory processes or as a supplemental textbook for those studying advanced statistics mathematics economics finance engineering or physics A companion Web site is available for readers to access the S Plus and R data sets used within the text   *Long Memory in Economics* Gilles Teyssière,Alan P. Kirman,2006-09-22 Assembles three different strands of long memory analysis statistical literature on the properties of and tests for LRD processes mathematical literature on the stochastic processes involved and models from economic theory providing plausible micro foundations for the occurrence of long memory in economics   *Studies in Nonlinear and Long Memory Time Series Econometrics* Rehim Kiliç,2002   **Inference on Long Memory Processes** Hongwen Guo,2006   <u>Journal of the American Statistical Association</u> ,2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data   **Long-memory Processes Induced by Orthogonal Polynomial Expansions** Krag Robert Gregory,2000   **Time Series Analysis with Long Memory in View** Uwe Hassler,2018-09-07 Provides a simple exposition of the basic time series material and insights into underlying technical aspects and methods of proof Long memory time series are characterized by a strong dependence between distant events This book introduces readers to the theory and foundations of univariate time series analysis with a focus on long memory and fractional integration which are embedded into the general framework It presents the general theory of time series including some issues that are not treated in other books on time series such as ergodicity persistence versus memory asymptotic properties of the periodogram and Whittle estimation Further chapters address the general functional central limit theory parametric and semiparametric estimation of the long memory parameter and locally optimal tests Intuitive and easy to read Time Series Analysis with Long Memory in View offers chapters that cover Stationary Processes Moving Averages and Linear Processes Frequency Domain Analysis Differencing and Integration Fractionally Integrated Processes Sample Means Parametric Estimators Semiparametric Estimators and Testing It also discusses further topics This book Offers beginning of chapter examples as well as end of chapter technical arguments and proofs Contains many new results on long memory processes which have not appeared in previous and existing textbooks Takes a basic mathematics Calculus approach to the topic of time series analysis with long memory Contains 25 illustrative figures as well as lists of notations and acronyms Time Series Analysis with Long Memory in View is an ideal text for first year PhD students researchers and practitioners in statistics econometrics and any application area that uses time series over a long period It would also benefit researchers undergraduates and practitioners in those areas who require a rigorous introduction to time series analysis   **Essays in Finance and Time Series Econometrics** Scott A. Spear,1997   *Technometrics* ,2005   **Asymptotic Theory for Long-memory Time Series** Dongin Lee,1994   **Encyclopedia of Statistical Sciences: Li-Mi** ,2006   *INTERNATIONAL JOURNAL OF*

FORECASTING JAN G. DE GOOIJER,2002   *INTERNATIONAL JOURNAL OF FORECASTING* ROBERT FILDES,1997
Current Index to Statistics, Applications, Methods and Theory ,1999 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

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