

Monographs  
on Statistics and  
Applied Probability 61

# Statistics for Long-Memory Processes

Jan Beran



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# Statistics For Long Memory Processes

**Krag Robert Gregory**



## **Statistics For Long Memory Processes:**

**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

**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 an 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

**The statistics of long memory processes** Donald B. Percival,1985

*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

**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 econometrics 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

*Inference on Long Memory Processes* Hongwen Guo,2006

Studies in Nonlinear and Long Memory Time Series Econometrics Rehim Kiliç,2002

**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

*Journal of the American Statistical Association* American Statistical Association,1925 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

**Encyclopedia of Statistical Sciences: Li-Mi** ,2006

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Technometrics ,2004

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**ACM Transactions on Modeling and Computer Simulation** ,2000

*Asymptotic Theory for Long-memory Time Series* Dongin Lee,1994

**Mathematical Reviews** ,2008

## **Statistics For Long Memory Processes** Book Review: Unveiling the Power of Words

In a global driven by information and connectivity, the ability of words has be evident than ever. They have the capability to inspire, provoke, and ignite change. Such could be the essence of the book **Statistics For Long Memory Processes**, a literary masterpiece that delves deep in to the significance of words and their effect on our lives. Published by a renowned author, this captivating work takes readers on a transformative journey, unraveling the secrets and potential behind every word. In this review, we will explore the book is key themes, examine its writing style, and analyze its overall effect on readers.

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