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5. The Asymptotic Distribution of Spectral Estimates6. Complex Multivariate Analysis; EXERCISES; APPENDIX; CHAPTER VI. INFERENCE FOR RATIONAL SPECTRA; 1. Introduction; 2. Inference for Autoregressive Models. Asymptotic Theory; 3. Inference for Autoregressive Models. Some Exact Theory; 4. Moving Average and Mixed Autoregressive, Moving Average Models. Introduction; 5. The Estimation of Moving Average and Mixed Moving Average Autoregressive Models Using Spectral Methods; 6. General Theories of Estimation for Finite Parameter Models; 7. Tests of Goodness of Fit
8. Continuous-Time Processes and Discrete ApproximationsEXERCISES; APPENDIX; CHAPTER VII. REGRESSION METHODS; 1. Introduction; 2. The Efficiency of Least Squares. Fixed Sample Size; 3. The Efficiency of Least Squares. Asymptotic Theory; 4. The Efficient Estimation of Regressions; 5. The Effects of Regression Procedures on Analysis of Residuals; 6. Tests for Periodicities; 7. Distributed Lag Relationships; EXERCISES; APPENDIX; MATHEMATICAL APPENDIX; BIBLIOGRAPHY; TABLE OF NOTATIONS; INDEX

Sommario/riassunto

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