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North-Holland Adaptive estimation in time series regression models Douglas G. Steigerwald* University of California, Santa Barbara, CA 93106, USA Received April 1990, final

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version received November 1991 This work develops adaptive estimators for a linear regression model with serially correlated errors. We show that these results continue to hold when the order of the ARMA process characterizing the errors is unknown.

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In a framework particularly suited for many time-series models we obtain a LAN result under quite natural and economical conditions. This enables us to construct adaptive estimators for (part of) the Euclidean parameter in these semiparametric models. Special attention is directed to group models in time series with the important subclass of models with time varying location and scale.

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Adaptive estimation in time series regression models. Douglas G. Steigerwald*. University of California, Santa Barbara, CA 93106, USA. Received April 1990, final version received November 1991 This work develops adaptive estimators for a linear regression model with serially correlated errors.

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structed by Koul and Schick 1995.. Quite another approach is followed by Wefelmeyer 1994, 1996., who obtained efficiency results in a Markovian context when only some moments are given and the innovations are assumed to be martingale differences. Here we will focus on adaptive estimation

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The adaptive estimates use nonparametric estimates of score functions (of the elements of the underlying vector of

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independent random variables) that involve truncated expansions in terms of basis functions; these have advantages over the kernel-based score function estimates used in most of the adaptive estimation literature.

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not be asymptotically efficient, and any test based on OLS estimates will be asymptotically suboptimal compared with the GLS estimate. Unless the parameterization of both heteroskedasticity and serial dependence is in itself of interest, it would be better to avoid parameterizing them,

Adaptive Estimation in Time Series Regression Models with

...

The adaptive estimates use nonparametric estimates of score functions (of the elements of the underlying vector of independent random variables) that involve truncated expansions in terms of basis functions; these have advantages over the kernel-based score function estimates used in most of the adaptive estimation literature.

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The estimators of the mean parameters are adaptive in the sense of Bickel. The ARCH parameters are not jointly

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identifiable with the error density. We consider a reparameterization of the variance process and show that the identifiable parameters of this process are adaptively estimable. Export citation Request permission

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JOURNAL OF Econometrics ELSEVIER Journal of Econometrics 66 (1995) 123-129 Comment on 'Adaptive estimation in time series regression models' by D.G. Steigerwald Benedikt M. Pscher Institut f Statistik, Universit Wien, A-1010 Wien, Austria (Received November 1992; final version received November 1993) Abstract In this comment we discuss some serious shortcomings and errors in Steigerwald (1992).

[Comment on 'Adaptive estimation in time series regression](#)

...

"Adaptive estimation in time-series models," Other publications TiSEM aa253902-af93-4e1e-b974-2, Tilburg University, School of Economics and Management. References listed on IDEAS. as Drost, Feike C. & Klaassen, Chris A. J., 1997. "Efficient estimation in semiparametric GARCH models ...

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Time series analysis is essential for estimating the values of fragmented, missing, or future data sources — these situations are common in modeling key performance indicators.

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being adaptive in the above sense, they can often be shown to achieve the minimax rates of convergence in nonparametric settings (Stone, 1982) under i.i.d. conditions, showing that they are effective estimation schemes in this regime as well. In this work we extend the SRM idea to the case of time series. This extension is not

Nonparametric Time Series Prediction Through Adaptive ...

Rosen, Wood, and Stoff er: AdaptSPEC: Adaptive Spectral Estimation f or Nonstationar y Time Series 1577 where W is a W iener process, or , equiv alently , $h \ ? \ N (0 , ? 2$

(PDF) AdaptSPEC: Adaptive Spectral Estimation for ...

Adaptive Estimation in Multiple Time Series with Independent Components: Author(s): Robinson, Peter M. & Taylor, Luke Nicholas: Journal: Journal of Time Series Analysis: DOI/Link: 10.1111/jtsa.12212: Document version: Accepted manuscript (post -print)

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Kreiss, J., 1987, On adaptive estimation in stationary ARMA processes, Annals of Statistics 15, 112-133. Piitscher, B., 1995, Comment on 'Adaptive estimation in time series regression models' by

JOURNALOF Econometrics

In the particular case of GARCH estimation, the proposed method is applied to stock-index series and is shown to outperform the standard parametric GARCH model.

Keywords: adaptive pointwise estimation, autoregressive models, conditional heteroscedasticity models, local time-homogeneity

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