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论文

PURE JUMP SHOCK MODELS IN DISCRETE TIME CASE

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摘要 In this paper the bootstrap theories, which are based on the author's former paper, of M-typ eprincipal components and dispersion matrices and M-type PP tests for multivariate locationand scale are obtained. The bootstrap confidence sets for the principal components, dispersion matrices and correlation matrices are also constructed.

关键词 Bootstrap confidence sets,eigenvalues an
分类号

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Key words Bootstrap confidence sets eigenvalues and eigenvectors dispersion matrices projection pursuit(PP) bo

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