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Mathematical Physics

Asymptotic Normality of Estimates in Flexible Seasonal Time Series Model with Weak Dependent Error Terms

Kyong-Hui Kim, Hak-Myong Pak

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In this paper we considered a general seasonal time series model with K-dependent and \rambda-dependent errors, which are new concepts of dependence. In this model we derived consistency and asymptotic normality of non-parametric estimates constructed by local linear method.

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