

On non-stationary threshold autoregressive models

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(Submitted on 14 Jul 2011)

In this paper we study the limiting distributions of the least-squares estimators for the non-stationary first-order threshold autoregressive (TAR(1)) model. It is proved that the limiting behaviors of the TAR(1) process are very different from those of the classical unit root model and the explosive AR(1).

Comments: Published in at [this http URL](#) the Bernoulli ([this http URL](#)) by the International Statistical Institute/Bernoulli Society ([this http URL](#))

Subjects: **Statistics Theory (math.ST)**

Journal reference: Bernoulli 2011, Vol. 17, No. 3, 969-986

DOI: [10.3150/10-BEJ306](#)

Report number: IMS-BEJ-BEJ306

Cite as: [arXiv:1107.2802](#) [math.ST]
(or [arXiv:1107.2802v1](#) [math.ST] for this version)

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