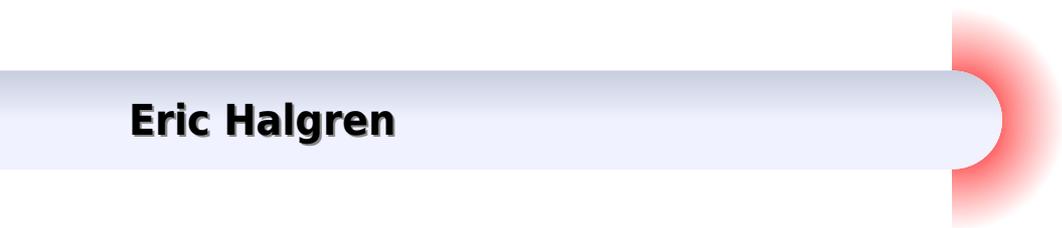


Variance Components

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Diagnostic Methods in Time Series Fumiya Akashi, Masanobu Taniguchi, Anna Clara Monti, Tomoyuki Amano, 2021-06-08 This book contains new aspects of model diagnostics in time series analysis including variable selection problems and higher order asymptotics of tests This is the first book to cover systematic approaches and widely applicable results for nonstandard models including infinite variance processes The book begins by introducing a unified view of a portmanteau type test based on a likelihood ratio test useful to test general parametric hypotheses inherent in statistical models The conditions for the limit distribution of portmanteau type tests to be asymptotically pivotal are given under general settings and very clear implications for the relationships between the parameter of interest and the nuisance parameter are elucidated in terms of Fisher information matrices A robust testing procedure against heavy tailed time series models is also constructed in the context of variable selection problems The setting is very reasonable in the context of financial data analysis and econometrics and the result is applicable to causality tests of heavy tailed time series models In the last two sections Bartlett type adjustments for a class of test statistics are discussed when the parameter of interest is on the boundary of the parameter space A nonlinear adjustment procedure is proposed for a broad range of test statistics including the likelihood ratio Wald and score statistics

Comprehensive Chemometrics Steven Brown, Roma Tauler, Beata Walczak, 2020-05-26 Comprehensive Chemometrics Second Edition Four Volume Set features expanded and updated coverage along with new content that covers advances in the field since the previous edition published in 2009

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