The University of Chicago
Department of Statistics

MASTER'S THESIS PRESENTATION

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Simultaneous Confidence Bands for Time-varying Autoregressive Model

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ABSTRACT

We use the weighted least square method to estimate the time-dependent parameter function of time-varying $AR(1)$ model. The asymptotic behavior of the estimator is analysed. We construct simultaneous confidence bands for the parameters on the basis of a strong invariance principle of the stationary process.
