THE UNIVERSITY OF CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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Estimating and Testing Nonlinear Autoregressive Models

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ABSTRACT

The paper introduces two methods to estimate the marginal density of ξ which satisfy the linear autoregressive model, the kernel estimation and the convolution estimation. Also, we give some properties of the estimation and develop a test for parametric assumptions of the nonlinear autoregressive model based on the two estimations.
