

Hosking, J. R. M.; Ravishanker, Nalini

Approximate simultaneous significance intervals for residual autocorrelations of autoregressive moving-average time series models. (English) Zbl 0825.62689

J. Time Ser. Anal. 14, No. 1, 19-26 (1993).

MSC:

62M10 Time series, auto-correlation, regression, etc. in statistics (GARCH)

Cited in **2** Documents

Full Text: [DOI](#)

References:

- [1] DOI: 10.1002/bimj.4710270104 · doi:10.1002/bimj.4710270104
- [2] H. W. Block, T. Costigan, and A. R. Sampson(1988) Optimal product-type probability bounds. Tech. Rep. 88-07, Ser. Rel. Statist., Department of Mathematics and Statistics, University of Pittsburgh. · Zbl 0782.62057
- [3] Box G. E. P., Time Series Analysis Forecasting and Control, 2. ed. (1976) · Zbl 0363.62069
- [4] DOI: 10.2307/2284333 · Zbl 0224.62041 · doi:10.2307/2284333
- [5] Brockwell P. J., Time Series:Theory and Methods. (1987) · Zbl 0604.62083 · doi:10.1007/978-1-4899-0004-3
- [6] DOI: 10.2307/1267976 · doi:10.2307/1267976
- [7] DOI: 10.1080/00949658508810811 · doi:10.1080/00949658508810811
- [8] DOI: 10.2307/2288287 · Zbl 0546.62024 · doi:10.2307/2288287
- [9] Hoover D. R., Communications in Statistics A 19 pp 1623– (1990)
- [10] DOI: 10.1016/0378-3758(90)90041-R · Zbl 0708.62028 · doi:10.1016/0378-3758(90)90041-R
- [11] DOI: 10.2307/3212481 · Zbl 0349.60007 · doi:10.2307/3212481
- [12] DOI: 10.2307/2033241 · doi:10.2307/2033241
- [13] DOI: 10.2307/2346573 · doi:10.2307/2346573
- [14] McLeod A. I., J. R. Statist. Soc. B 40 pp 296– (1978)
- [15] DOI: 10.2307/1269346 · Zbl 0628.62094 · doi:10.2307/1269346
- [16] DOI: 10.1002/for.3980100502 · Zbl 04505197 · doi:10.1002/for.3980100502
- [17] Seneta E., Austral. J. Statist. 30 pp 27– (1988)
- [18] DOI: 10.2307/2283989 · Zbl 0158.17705 · doi:10.2307/2283989
- [19] DOI: 10.1016/0304-4076(83)90064-7 · doi:10.1016/0304-4076(83)90064-7
- [20] Wei W.S., Time Series Analysis. (1990)

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.