

Lawrance, A. J.; Lewis, P. A. W.

Reversed residuals in autoregressive time series analysis. (English) Zbl 0850.62670
J. Time Ser. Anal. 13, No. 3, 253-266 (1992).

MSC:

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

Cited in **2** Documents

Full Text: [DOI](#)

References:

- [1] Andel J., *Math. Oper. Statist.* 7 pp 735– (1976)
- [2] Andel J., *Trans. 9th Prague Conf. on Information Theory.* pp 127– (1983)
- [3] Granger C. W. J., *An Introduction to Bilinear Time Series.* (1978) · [Zbl 0379.62074](#)
- [4] Green P. J., *J. R. Statist. Soc. Ser. B* 46 (2) pp 179– (1984)
- [5] DOI: [10.2307/2683813](#) · [Zbl 0415.62069](#) · [doi:10.2307/2683813](#)
- [6] Lawrance A. J., *J. R. Statist. Soc. Ser. B* 47 pp 165– (1985)
- [7] Lawrance A. J., *Int. Statist. Rev.* 55 pp 21– (1987)
- [8] DOI: [10.1080/15326348908807096](#) · [Zbl 0665.62090](#) · [doi:10.1080/15326348908807096](#)
- [9] Mckenzie E., *Manag. Sci.* 31 pp 988– (1985)
- [10] Mcleod A. I., *J. Time Ser. Anal.* 4 pp 269– (1983)
- [11] Nicholls D. F., *Random Coefficient Autoregressive Models: An Introduction.* (1982) · [doi:10.1007/978-1-4684-6273-9](#)
- [12] DOI: [10.2307/1426858](#) · [Zbl 0417.60073](#) · [doi:10.2307/1426858](#)
- [13] DOI: [10.2307/3212735](#) · [Zbl 0322.60037](#) · [doi:10.2307/3212735](#)

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.