

ALMOST SURE PROPERTIES OF WEIGHTED VECTORIAL
MARTINGALES TRANSFORMS WITH APPLICATIONS TO PREDICTION
FOR LINEAR REGRESSION MODELS

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Abstract: We establish new almost sure properties for powers of weighted martingale transforms. It allows us to deduce useful asymptotic results for cumulative prediction and estimation errors associated with linear regression models. We also provide two examples of applications on the linear and functional autoregressive models.

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Key words and phrases: Linear regression models; martingales transforms; least squares estimators; cumulative prediction and estimation errors.

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