

A NOTE ON THE ESTIMATION OF DEGREE OF DIFFERENCING IN  
LONG MEMORY TIME SERIES ANALYSIS

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*Abstract:* In this paper we investigate the properties of the estimator of degree of differencing the fractional  $d$  in long memory time series analysis via consistent spectral density estimation. It is shown that the proposed estimator is more efficient than some of the others in practice.

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**Key words and phrases:** -

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