

ON ADAPTIVE ESTIMATION BASED ON RANKS IN ARMA PROCESSES

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Abstract: This paper describes the adaptive estimation problem based on ranks for the parameter of an ARMA process. The local asymptotic normality property with a ranked based central sequence allows for the construction of estimators which are locally asymptotically minimax (LAM). By using a consistent estimate of the score function, we obtain the adaptive estimators which are LAM and which do not depend on the innovation density.

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