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Paper. Kernel based multiple change-points detection in high-dimensional time series (with Weining Wang and Wei Biao Wu). Submitted; Dynamic Semiparametric Factor Model with Structural Breaks (with Weining Wang and Wei Biao Wu). Submitted; Concentration inequalities for empirical processes of linear time series (with Wei Biao Wu). Journal of Machine Learning Research, 2018, Vol 18, 8639--8684

Likai Chen - Department of Mathematics and Statistics

a discussion of these data and further literature we refer to Wei (1990), Example 5.2.5. The present book links up elements from time series analysis with a selection of statistical procedures used in general practice including the statistical software package SAS (Statistical Analysis System).

A First Course on Time Series Analysis

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