

BOOTSTRAP IN MOVING AVERAGE MODELS

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(Received December 24, 1987; revised February 13, 1990)

Abstract. We prove that the bootstrap principle works very well in moving average models, when the parameters satisfy the invertibility condition, by showing that the bootstrap approximation of the distribution of the parameter estimates is accurate to the order $o(n^{-1/2})$ a.s. Some simulation studies are also reported.

Key words and phrases: Moving average models, stationary autoregressions, Cramer's condition, Edgeworth expansions, empirical distribution function, bootstrap.