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CONSISTENT AND ASYMPTOTICALLY NORMAL ESTIMATORS FOR CYCLICALLY TIME-DEPENDENT LINEAR MODELS

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Abstract. We consider a general class of time series linear models where parameters switch according to a known fixed calendar. These parameters are estimated by means of quasi-generalized least squares estimators. Conditions for strong consistency and asymptotic normality are given. Applications to cyclical ARMA models with non constant periods are considered.

Key words and phrases: Time varying models, nonstationary processes, quasi-generalized least squares estimator, consistency, asymptotic normality.