Comparing the marginal densities of two strictly stationary linear processes

Paul Doukhan[1] · Ieva Grublytè[2] · Denys Pommeret[3] · Laurence Reboul[4]

Abstract

In this paper, we adapt a data-driven smooth test to the comparison of the marginal distributions of two independent, short or long memory, strictly stationary linear sequences. Some illustrations are shown to evaluate the performances of our test.

✉ Denys Pommeret
denys.pommeret@univ-amu.fr

1 Department of Mathematics, University Cergy-Pontoise, AGM-UMR 8080, 2 Bd. Adolphe Chauvin, 95000 Cergy-Pontoise, France

2 Institute of Mathematics and Informatics of Vilnius University, 4 Akademijos, 08663 Vilnius, Lithuania

3 ISFA, LSAF, and Aix Marseille Univ, CNRS, Centrale Marseille, I2M, Univ. Lyon 1, 163 Avenue de Luminy, 13009 Marseille, France

4 CNRS, Centrale Marseille, I2M, Aix Marseille Univ, 163 Avenue de Luminy, 13009 Marseille, France