



Second-order continuous-time non-stationary Gaussian autoregression

Ning Lin, Sergey V. Lototsky

(Submitted on 7 Jun 2012)

The objective of the paper is to identify and investigate all possible types of asymptotic behavior for the maximum likelihood estimators of the unknown parameters in the second-order linear stochastic ordinary differential equation driven by Gaussian white noise. The emphasis is on the non-ergodic case, when the roots of the corresponding characteristic equation are not both in the left half-plane.

Subjects: **Statistics Theory (math.ST)**; Probability (math.PR)

Cite as: [arXiv:1206.1379](#) [math.ST]

(or [arXiv:1206.1379v1](#) [math.ST] for this version)

Submission history

From: Sergey V. Lototsky [[view email](#)]

[v1] Thu, 7 Jun 2012 01:08:26 GMT (21kb)

[Which authors of this paper are endorsers?](#)

Link back to: [arXiv](#), [form interface](#), [contact](#).

Download:

- [PDF](#)
- [PostScript](#)
- [Other formats](#)

Current browse context:

math.ST

[< prev](#) | [next >](#)

[new](#) | [recent](#) | [1206](#)

Change to browse by:

[math](#)

[math.PR](#)

[stat](#)

References & Citations

- [NASA ADS](#)

Bookmark([what is this?](#))

