Mathematics > Statistics Theory

Second-order continuous-time non-stationary Gaussian autoregression

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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.

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