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Axel Bücher, Martin Ruppert

(Submitted on 8 Jun 2012)

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block multiplier technique

Consistent testing for a constant copula

under strong mixing based on the tapered

Considering multivariate strongly mixing time series, nonparametric tests for a constant copula with specified or unspecified change point (candidate) are derived; the tests are consistent against

random variables is provided to estimate p-values of the test statistics. Size and power of the tests in finite samples are evaluated with Monte Carlo simulations. The block multiplier technique might have

general alternatives. A tapered block multiplier technique based on serially dependent multiplier

several other applications for statistical inference on copulas of serially dependent data.

## **Submission history**

From: Axel Bücher [view email] [v1] Fri, 8 Jun 2012 06:55:32 GMT (47kb)

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