Mathematics > Statistics Theory

Consistent testing for a constant copula under strong mixing based on the tapered block multiplier technique

Axel Bücher, Martin Ruppert

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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 general alternatives. A tapered block multiplier technique based on serially dependent multiplier 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 several other applications for statistical inference on copulas of serially dependent data.

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