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关键词 Kolmogorov-Smirnov type test,

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- 本文作者相关文章
  - 吴国富

PERCENTAGE POINTS AND POWER OF A K-S TYPE TEST FOR LINEARITY IN AUTOREGRESSIVE TIME SERIES

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Abstract The empirical upper percentage points of the null distribution of a Kolmogorov-Smirnov type test for checking linearity in autoregressive models are tabulated in this paper, and the good power property of the test is demonstrated.

Key words Kolmogorov-Smirnov type test linearity empirical upper percentage points Monte Carlo si

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