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一类非线性AR模型的拟极大似然估计

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Quasi-Maximum-Likelihood Estimation for a Nonlinear Autoregressive Model

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摘要 研究了具有GARCH误差的非线性的AR模型的拟极大似然估计.在一定条件下证明了拟极大似然估计的强相合性,其结果更具有一般性.最后将此结果应用到一类具有GARCH误差的线性AR模型上.

关键词: GRARCH 平稳 拟极大似然 相合性

Abstract: Quasi-maximum likelihood estimation in nonlinear autoregressive models with GARCH errors is considered.Strong consistency of quasi-maximum likelihood estimates are proved under some conditions.The result is more general.Finally the result is applied to linear autoregressive models with GARCH errors.

Key words: GARCH stationarity quasi-maximum-likelihood consistency

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