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Generalized Information Criteria in Model Selection for Locally Stationary Processes

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Abstract: The problem of fitting a parametric model of time series with time varying parameters attracts our attention. We evaluate a goodness of time varying spectral models from an information theoretic point of view. We propose model selection criteria for locally stationary processes based on nonlinear functionals of a time varying spectral density without assuming that the true time varying spectral density belongs to the model. Also, we obtain a sufficient condition such that our information criteria coincide with Akaike's information criterion.

Key words: Generalized information criterion, locally stationary process, minimum distance estimation, misspecified models, time varying spectral density

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