ONLINE ISSN : 1348-6365
PRINT ISSN : 1882-2754

JOURNAL OF THE JAPAN STATISTICAL SOCIETY
Vol. 38 (2008) , No. 2 pp.311-323

[PDF (138K)] [References]

The Bernstein-von Mises Theorem for Stationary Processes

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Abstract: This paper discusses the asymptotic properties of the posterior density under Whittle measure. The Bernstein-von Mises theorem is shown for short- and long-memory stationary processes. Applications to Bayesian inference for time series are provided.

Key words: Bernstein-von Mises theorem, short- and long-memory, stationary processes

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To cite this article:

Kenichiro Tamaki; “The Bernstein-von Mises Theorem for Stationary Processes”, *JOURNAL OF THE JAPAN STATISTICAL SOCIETY*, Vol. **38**, pp.311-323 (2008) .

JOI JST.JSTAGE/jjss/38.311