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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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