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EDGEWORTH APPROXIMATION IN THE AR(1) PROCESS WITH SOME POSSIBLY NONZERO INITIAL VALUE

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Abstract: This paper shows the validity of the (arbitrary) higher order Edgeworth expansion for the distribution of estimators of the coefficient parameter $\theta\in(-1, 1)$ in the AR(1) process $\{X_t\}$ with a possibly nonzero initial value $X_0=x$. The stationary case of $X_0\sim N(0, 1/(1-\theta^2))$ is also treated.

Key words: Edgeworth expansion, Berry-Esseen bound, moderate deviation, AR(1) process.

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