



**DOUBLE RANDOM WALK AND NON  
STATIONARY VARIANCE**

Alexandre Petkovic

Received June 18, 2012

**Abstract**

This note introduces a new type of time series local to unit root process and studies the distribution of the ordinary least squares estimator.

**Keywords and phrases:** nonlinear, unit root, nonstationary variance.

ISSN: 2230-9837

Pioneer Journal of  
Theoretical and Applied  
Statistics



**PSP** Pioneer Scientific  
Publisher