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THE ESTIMATION OF UNKNOWN PARAMETERS IN STRICTLY STATIONARY α-MIXING TIME SERIES WITH CYCLING BLOCKS

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Abstract

One of the most important problems concerning the time series model is the estimation of unknown parameters. Various methods have been used for the solution of this problem. In this article, we would like to propose a method for the estimation of the mean with cyclic blocks. This method will be with non-overlapping blocks and with moving blocks with a randomly starting point and length.

Keywords and phrases: cycling blocks, strictly stationary, mixing, non-overlapping blocks, moving blocks.