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1. Short-memory linear processes and econometric applications (Link) John Wiley and Sons May 2011. The book begins with central limit theorems (CLTs) for weighted

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proved consistency of this estimator for a wide class of short memory linear behaves as a short memory process, processes. Journal of Econometrics 115

## **Chan , ling : residual empirical processes for**

Ngai Hang; Ling, Shiqing. Residual empirical processes for long and short memory time linear processes. Econometric using short- and long-memory

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