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Rate of Convergence for a Class of RCA Estimators

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Abstract: This work deals with Random Coefficient Autoregressive models where the error process is a martingale difference sequence. A class of estimators of unknown parameter is employed. This class was originally proposed by Schick and it covers both least squares estimator and maximum likelihood estimator for instance. Asymptotic behavior of such estimators is explored, especially the rate of convergence to normal distribution is established.

Keywords: RCA; parameter estimation; rate of convergence;

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