
Author Index

- Anderson, T. W., 2, 19, 54, 66, 80, 120, 222
- Biagini, F., 311
- Billingsley, P., 10, 29
- Bishwal, J. P. N., 317
- Bobkoski, M. J., 33, 265
- Bowman, F., 88, 116, 331
- Bronski, J. C., 317
- Chan, N. H., 17, 296
- Courant, R., 66, 73, 161, 162
- Darling, D. A., 2, 3, 19, 40–42, 66, 80, 89, 95, 96, 120, 132
- Davydov, Y., 306
- Dickey, D. A., 55, 264
- Donsker, M. D., 10
- Durbin, J., 44, 45, 170, 172, 193, 199–201, 203, 204, 209
- Engle, R. F., 284, 291
- Evans, G. B. A., 269
- Ferguson, T. S., 48, 52
- Fuller, W. A., 55, 264
- Giraitis, L., 306
- Girsanov, I. V., 283
- Gradshteyn, I. S., 96, 97, 306
- Granger, C. W. J., 284, 291
- Gripenberg, G., 309
- Helland, I. S., 305
- Hilbert, D., 66, 73, 161, 162
- Hochstadt, H., 64–66, 73, 75, 161
- Hosking, J. R. M., 306
- Hu, Y., 311
- Imhof, J. P., 266, 270, 328
- Jazwinski, A. H., 27, 30, 31, 35
- Jin, S., 303
- Kac, M., 90
- Kariya, T., 48
- Kiefer, J., 90
- Klebaner, F. C., 13, 14, 27, 31, 35, 311
- Kleptsyna, M. L., 314, 315, 317
- Kolmogorov, A. N., 307
- Koul, H., 306
- Kuo, H.-H., 13, 14, 27, 30, 31, 35
- Le Breton, A., 314, 315, 317
- Li, W. V., 303
- Liptser, R. S., 8, 283, 285
- Loève, M., 11, 80
- Mäkeläinen, T., 47
- MacNeill, I. B., 117
- Magdalinos, T., 272
- Mandelbrot, B. B., 307
- Marinucci, D., 304, 305
- Nabeya, S., 47, 49, 51, 56, 83, 90, 117, 121, 130, 132, 136, 139, 160, 165, 202, 220, 222, 224, 266, 267, 280, 301
- Norros, I., 197, 296, 309, 318
- Nourdin, I., 307–309, 311
- Nyblom, J., 47
- Øksendal, B., 311
- Perron, P., 284, 301
- Pettitt, A. N., 120
- Phillips, P. C. B., 29, 33, 34, 56, 265, 272

Author Index 339

Rao, C. R., 52	266, 267, 280, 290, 291, 293, 302, 317, 322, 326
Robinson, P. M., 304, 305	
Roubaud, M. C., 314, 315	Taqqu, M. S., 306
Rutherford, D. E., 48	
Ryzhik, I. M., 96, 97, 114, 306	Valkeila, E., 197, 296, 318
	Van Ness, J. W., 307
Savin, N. E., 269	Virtamo, J., 197, 296, 318
Shiryaev, A. N., 8, 283, 285	
Soong, T. T., 13, 14, 27	Watson, G. N., 73, 83, 89, 116, 118, 327
Sowell, F., 305	Watson, G. S., 114
Sukhatme, S., 98	Wei, C. Z., 17, 296
Surgailis, D., 306	Whittaker, E. T., 73, 83
	Wolfowitz, J., 90
Tanaka, K., 47–49, 51, 56, 57, 83, 90, 97, 99, 100, 117, 121, 123, 130, 132, 136, 139, 161, 174, 186, 206, 220, 222, 224, 252,	Zhang, T., 311

Subject Index

- Anderson–Darling
 statistic, 120
 theorem, 63, 66
- AR
 model, 55
 unit root, 55, 264
 auxiliary process, 314
- Bessel function of the first kind, 88
 Bessel’s differential equation, 88
 beta function, 43
 bilinear functional, 161
 boundary condition, 85
- Brownian
 bridge (Bb), 9
 motion (Bm), 7–9
- central limit theorem (CLT), 270
 characteristic function (c.f.), 2, 7
 cointegrating vector, 291
 cointegration, 291
 column space, 275, 278
 commute, 11
 complex plane, 84
 computerized algebra, 97, 98, 130, 138, 141, 169, 205, 211, 290, 302
 conditional argument, 36, 182, 186, 188–190
 conditional MA model, 255
 continuous mapping theorem (CMT), 29
 Cramér–von Mises–Smirnov statistic, 40, 44, 200, 203, 209
- Darling’s formula, 83, 95, 96, 129, 135
 demeaned Bm, 12
 detrended Bm, 57
- distribution
 asymptotic, 34
 beta, 258
 Cauchy, 43, 46, 202, 205
- $\chi^2(1)$, 262
 cointegration, 284, 293
 conditional, 36
 empirical, 40
 exponential, 218
 fractional unit root, 313, 325
 hypothesized, 199
 limiting, 44
 logistic, 42, 46, 170, 218
 mean-corrected unit root, 109
 multiple unit root, 296
 near-unit root, 34, 266, 270, 272
 normal, 8
 unit root, 56, 108
- distributional equivalence, 19
 Donsker’s theorem, 10
- eigenfunction, 64
 eigenvalue, 64
 entire function, 65
- fractional
 Brownian motion (fBm), 308, 318
 Gaussian noise (fGn), 308
 O–U (fO–U) process, 314
 version of Girsanov’s theorem, 314
- Fredholm determinant (FD), 63, 64
 functional central limit theorem (FCLT), 10
- gamma function, 89
 Gaussian process, 8
 Girsanov’s theorem, 282
 goodness-of-fit test, 39, 199
 group of transformations, 48
- homogeneous
 differential equation, 88
 equation, 87
 integral equation, 63
 Hurst index, 306

Subject Index

341

- I(g) process, 16
- i.i.d., 10
- Imhof's formula, 282, 292, 298, 328
- integrated Bm, 15, 25, 77, 81, 91, 146, 297
- inversion formula, 114, 155, 206, 211, 244, 282
- Itô
 - calculus, 29
 - integral, 30
 - stochastic differential equation (SDE), 31
- Itô's formula, 31
- Karhunen–Loève expansion, 80
- kernel, 63
 - definite, 65
 - degenerate, 65
 - iterated, 76
 - nearly definite, 65
 - negative definite, 122
 - nondegenerate, 65
 - positive definite, 69
- Lévy's stochastic area, 36, 112, 114
- lag-operator, 16
- Lagrange multiplier (LM) test, 48, 275
- LBI test, 48, 225, 226, 235, 255, 275
- LBIU test, 52, 248, 278
- least squares estimator (LSE), 30, 34, 265
- Lindeberg condition, 221
- linear functional, 161
- local alternative, 51, 170, 203, 232
- long-memory process, 306
- MA
 - model, 51
 - noninvertible, 51
 - unit root, 51, 248, 256
- martingale, 8, 30
- maximal invariant, 48, 52
- maximum likelihood estimator (MLE), 40, 201, 217, 224, 236, 257, 284, 316
- mean square (m.s.)
 - continuity, 8
 - differentiable, 8
 - Itô integral, 27
 - Riemann integral, 12
 - Riemann–Stieltjes double integral, 18
 - Riemann–Stieltjes integral, 13
- measurement equation, 220
- Mercer's theorem, 66
- moment generating function (m.g.f.), 269
- multiplicity, 64, 66, 74, 86
- NID, 9
- nonhomogeneous
 - differential equation, 89, 106, 129
 - integral equation, 161, 165, 174
- nuisance parameter, 40
- null space, 86
- numerical integration, 197
- Ornstein–Uhlenbeck (O–U) process, 33, 109, 265, 280, 283
- orthonormal sequence, 21
- parameter constancy, 46, 220
- partial sum process, 10
- quadratic
 - form, 49, 220
 - functional, 18, 25, 66, 91, 119, 147, 280
 - variation, 9
- Radon–Nikodym derivative, 284, 315
- random walk, 10
 - generating matrix, 47
 - near, 33
- resolvent, 160, 162, 164, 174
- semimartingale, 310
- simple closed curve, 84
- Simpson's rule, 206
- state
 - equation, 220
 - space model, 46, 194, 224
- Stirling's formula, 305, 306
- stochastic
 - differential, 28
 - order, 209, 233
- Stratonovich integral, 30
- transformation of measures, 269
- type
 - II fBm, 305
 - I fBm, 306
- unconditional MA model, 248
- upper bound, 75
- weak convergence, 10