

Contents

Preface	vii
1 Reversibility and Identifiability	1
1.1 Linear Sequences and the Gaussian Property	1
1.2 Reversibility	4
1.3 Identifiability	8
1.4 Minimum and Nonminimum Phase Sequences	10
2 Minimum Phase Estimation	15
2.1 The Minimum Phase Case and the Quasi-Gaussian Likelihood	15
2.2 Consistency	18
2.3 The Asymptotic Distribution	22
3 Homogeneous Gaussian Random Fields	27
3.1 Regular and Singular Fields	27
3.2 An Isometry	29
3.3 L -Fields and L -Markov Fields	34
4 Cumulants, Mixing and Estimation for Gaussian Fields	41
4.1 Moments and Cumulants	41

4.2	Higher Order Spectra	44
4.3	Some Simple Inequalities and Strong Mixing	47
4.4	Strong Mixing for Two-Sided Linear Processes	50
4.5	Mixing and a Central Limit Theorem for Random Fields	55
4.6	Estimation for Stationary Random Fields	59
4.7	Cumulants of Finite Fourier Transforms	72
4.8	Appendix: Two Inequalities	74
5	Prediction for Minimum and Nonminimum Phase Models	83
5.1	Introduction	83
5.2	A First Order Autoregressive Model	85
5.3	Nonminimum Phase Autoregressive Models	90
5.4	A Functional Equation	96
5.5	Entropy	103
5.6	Continuous Time Parameter Processes	108
6	The Fluctuation of the Quasi-Gaussian Likelihood	117
6.1	Initial Remarks	117
6.2	Derivation	120
6.3	The Limiting Process	135
7	Random Fields	141
7.1	Introduction	141
7.2	Markov Fields and Chains	144
7.3	Entropy and a Limit Theorem	147
7.4	Some Illustrations	150
8	Estimation for Possibly Nonminimum Phase Schemes	155
8.1	The Likelihood for Possibly Non-Gaussian Autoregressive Schemes	155
8.2	Asymptotic Normality	166
8.3	Preliminary Comments: Approximate Maximum Likelihood Estimates for Non-Gaussian Nonminimum Phase ARMA Sequences	178
8.4	The Likelihood Function	182
8.5	The Covariance Matrix	186
8.6	Solution of the Approximate Likelihood Equations	190

8.7 Cumulants and Estimation for Autoregressive Schemes	195
8.8 Superefficiency	203
Bibliographic Notes	211
References	227
Notation	235
Author Index	239
Index	243