## **CONTENTS**

Introduction	1
CHAPTER I	
Properties of Maximum Likelihood Function for a Gaussian Time Series	35
1. General Expression for the log Likelihood	35
<ol> <li>Asymptotic Expression for the "Principal Part" of the log Likelihood</li> <li>The Asymptotic Differentiability of Gaussian Distributions with Spectral</li> </ol>	50
Densities Separated from Zero 4. The Asymptotic Differentiability of Gaussian Distributions with Spectral	59
Densities Possessing Fixed Zeros	67
Appendix 1	73
Appendix 2	78
Appendix 3. Remarks and Bibliography	93
Chapter II	
Estimation of Parameters by Means of P. Whittle's Method	102
1. Asymptotic Maximum Likelihood Estimators	102
2. Properties of Asymptotic Maximum Likelihood Estimators in the Case of	
Strictly Positive Spectral Density	104
3. Consistency, Asymptotic Normality, and Asymptotic Efficiency of the	
Estimator $\hat{\theta}$ in the Case of Spectral Density Possessing Fixed Zeros	110
<ol> <li>Examples of Determination of Asymptotic Maximum Likelihood Estimators</li> <li>Asymptotic Maximum Likelihood Estimator of the Spectrum of Processes</li> </ol>	115
Distorted by "White Noise"	128
<ul><li>6. Least-Squares Estimation of Parameters of a Spectrum of a Linear Process</li><li>7. Estimation by Means of the Whittle Method of Spectrum Parameters of</li></ul>	139
General Processes Satisfying the Strong Mixing Condition	149
Appendix 1	151
Appendix 2	166
Appendix 2 Appendix 3. Remarks and Bibliography	182

vi Contents

CHAPTER III Simplified Estimators Possessing "Nice" Asymptotic Properties	198
<ol> <li>Asymptotic Properties of Simplified Estimators</li> <li>Examples of Preliminary Consistent Estimators</li> <li>Examples of Constructing Simplified Estimators</li> <li>Appendix 1. Remarks and Bibliography</li> </ol>	198 210 222 234
CHAPTER IV Testing Hypotheses on Spectrum Parameters of a Gaussian Time Series	236
<ol> <li>Testing Simple Hypotheses</li> <li>Testing Composite Hypotheses (The Case of a Sequence of General "Asymptotically Differentiable Europianets")</li> </ol>	236
"Asymptotically Differentiable Experiments")  3. Testing of Composite Hypothesis about a Parameter of a Spectrum of a Gaussian Time Series  Appendix 1. Remarks and Bibliography	247 258 265
Chapter V Goodness-of-Fit Tests for Testing the Hypothesis about the Spectrum of Linear Processes	273
<ol> <li>A Class of Goodness-of-Fit Tests for Testing a Simple Hypothesis about the Spectrum of Linear Processes</li> <li>x² Test for Testing a Simple Hypothesis about the Spectrum of a Linear</li> </ol>	273
Process 3. Goodness-of-Fit Test for Testing Composite Hypotheses about the Spectrum of a Linear Process	277 284
Appendix 1. Remarks and Bibliography	300
Bibliography Index	306 321
	241