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this book surveys fundamental current topics in these two areas of research emphasising  
the lively interaction between them volume 2 focuses on the most recent research

this book has a dual purpose one of these is to present material which selec tively will be  
appropriate for a quarter or semester course in time series analysis and which will cover

both the finite parameter and spectral approach the second object is the presentation of topics of current research interest and some open questions i mention these now in particular there is a discussion in chapter iii of the types of limit theorems that will imply asymptotic normality for covariance estimates and smoothings of the periodogram this discussion allows one to get results on the asymptotic distribution of finite parameter estimates that are broader than those usually given in the literature in chapter iv a derivation of the asymptotic distribution for spectral second order estimates is given under an assumption of strong mixing in chapter v a discussion of higher order cumulant spectra and their large sample properties under appropriate moment conditions follows in chapter vi probability density conditional probability density and regression estimates are considered in chapter vii under conditions of short range dependence chapter viii deals with a number of topics at first estimates for the structure function of a large class of non gaussian linear processes are constructed one can determine much more about this structure or transfer function in the non gaussian case than one can for gaussian processes in particular one can determine almost all the phase information

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