Weighted Empiricals and Linear Models

by Hira L. Koul

An empirical process that assigns possible different non-random (random) weights to different observations is called a *weighted (randomly weighted) empirical process.* These processes are as basic to linear regression and autoregression models as the ordinary process is to one sample models. However, their usefulness in studying linear regression and autoregression models has not been fully exploited. This monograph addresses this question to a large extent.

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