Time Series and Related Topics

H.-C. Ho, C.-K. Ing and T. L. Lai, Eds. Vol. 52

Institute of Mathematical Statistics LECTURE NOTES-MONOGRAPH SERIES

Time Series and Related Topics

In Memory of Ching-Zong Wei

Hwai-Chung Ho, Ching-Kang Ing, Tze Leung Lai, Editors



Institute of Mathematical Statistics LECTURE NOTES-MONOGRAPH SERIES Volume 52

Time Series and Related Topics

In Memory of Ching-Zong Wei

Hwai-Chung Ho, Ching-Kang Ing, Tze Leung Lai, Editors

Institute of Mathematical Statistics

Beachwood, Ohio, USA

Institute of Mathematical Statistics Lecture Notes-Monograph Series

Series Editor: R. A. Vitale

The production of the *Institute of Mathematical Statistics*Lecture Notes-Monograph Series is managed by the
IMS Office: Jiayang Sun, Treasurer and
Elyse Gustafson, Executive Director.

Library of Congress Control Number: 2006936508

International Standard Book Number (13): 978-0-940600-68-3

International Standard Book Number (10): 0-940600-68-4

International Standard Serial Number: 0749-2170

Copyright © 2006 Institute of Mathematical Statistics

All rights reserved

Printed in the United States of America