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Asymptotic properties of the least square estimators in regression models with singular errors

There is now considerable theoretical and practical in analyzing regression models with long covariance stationary errors which posses nonparametric spectrum unbounded at some frequencies. Conditions for consistency of LSE in continuous time linear regression models with long-memory stationary Gaussian and non-Gaussian errors will be presented as well as a spectral representation of asymptotic distributions of the LSE.

These results are joint work with Prof. N. N. Leonenko (University of Kiev, Ukraine).

Reference: N. N. Leonenko, M. Benšić, On estimation of regression coefficients of long memory random fields observed on the arrays, Random Oper. and Stoch. Equ., 5, 3 (1997), 237 - 252.