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Estimators in the location model with gradual changes

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Abstract: A number of papers has been published on the estimation problem in location models with abrupt changes (e.g., Csörgő and Horváth (1996)). In the present paper we focus on estimators in location models with gradual changes. Estimators of the parameters are proposed and studied. It appears that the limit behavior (both the rate of consistency and limit distribution) of the estimators of the change point in location models with abrupt changes and gradual changes differ substantially.

Keywords: gradual changes in location model, estimators, confidence regions

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