

Threshold MA Models-Recent Developments

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Abstract:

The layout of the talk is as follows.

1. TMA(1),ergodicity and invertibility
2. Multiple TMA(1)
3. Test for a linear MA model against threshold MA models

Since 1980, threshold autoregressive (TAR) models have continued to attract much attention in statistics, economics/finance, ecology and others. However, threshold moving-average (TMA) models have attracted relatively little attention. This talk will start with the some new results concerning the ergodicity and invertibility of a first-order threshold moving-average model and finish with a test for linearity against general TMA alternatives, including simulation results and an application to some real data.

(based on joint work with Shiqing LING of HKUST)