Journal of Time Series Analysis

A journal sponsored by the Bernoulli Society for Mathematical Statistics and Probability

Edited by M. B. Priestley

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A k-factor GARMA long-memory model, *W A Woodward, Q C Cheng and H L Gray*
Tests for deterministic versus indeterministic cycles, *A Harvey and M Streibel*
Unit root tests based on unconditional maximum likelihood estimation for the autoregressive moving average, *D W Shin and W A Fuller*

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