

Title: Estimation and Specification in Nonlinear Nonstationary Time Series Models

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This presentation focuses on new estimation and specification problems for multivariate nonlinear time series models, in which both stationary and nonstationary regressors are simultaneously involved. Meanwhile, discussion will also be given to some estimation problems for a class of nonlinear fractional time series models. Both simulated and real data examples are used to evaluate the proposed models and theory.