

An Adaptive Empirical Likelihood Test For Time Series Models

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ABSTRACT

We extend the adaptive and rate-optimal test of Horowitz and Spokoiny (2001) for specification of parametric regression models to weakly dependent time series regression models with an empirical likelihood formulation of our test statistic. It is found that the proposed adaptive empirical likelihood test preserves the rate-optimal property of the test of Horowitz and Spokoiny (2001).

Key Words: Empirical likelihood, goodness-of-fit test, kernel estimation, rate-optimal test.