A BIBLIOGRAPHY OF RECENT WORK
ON LONG RANGE DEPENDENCE

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A Bibliography of Recent Work on Long Range Dependence

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Abstract

Time series analysis with long range dependence has recently become a very active area of research and new methods are emerging consistently. The present technical report gives an updated list of recent articles in this area. The bibliography is more comprehensive for the period 1995 - 1999, the period since the publication of Beran(1994).

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