

Published & Accepted Articles

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- [2] Akashi, F., Taniguchi, M. and Tanida, Y. (2021). Estimation of linear functional of large spectral density matrix and application to Whittle's approach. *Japanese Journal of Statistics and Data Science*, Volume 4, pp.449-474.
- [3] Akashi, F., Taniguchi, M. and Monti, A.C. (2020). Robust causality test of infinite variance processes. *Journal of Econometrics*, Volume 216, Issue 1, pp.235-245. DOI: 10.1016/j.jeconom.2020.01.016
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- [10] Akashi, F. (2014). Empirical likelihood approach toward discriminant analysis for dynamics of stable processes. *Statistical Methodology*, Volume 19, pp.25-43. DOI: 10.1016/j.stamet.2014.01.004
- [11] Akashi, F. (2014). An empirical likelihood approach for discriminant analysis of non Gaussian vector stationary linear processes. *Scientiae Mathematicae Japonicae*, Volume 77, Number 2, pp.143-158. DOI: 10.32219/isms.77.2_143

Books

- [1] Akashi, F., Taniguchi, M., Monti, A.C. and Amano, T. (2021). *Diagnostic Methods in Time Series*. JSS Research Series in Statistics. Springer.
- [2] Liu, Y., Akashi, F. and Taniguchi, M. (2018). *Empirical Likelihood and Quantile Methods for Time Series*. JSS Research Series in Statistics. Springer.