Publications

Fumiya Akashi

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List of Papers

[A1] Akashi, F. (2023). Spatial Median-Based Smoothed and Self-Weighted GEL Method for Vector Autoregressive Models. In: Liu, Y., Hirukawa, J., Kakizawa, Y. (eds) Research Papers in Statistical Inference for Time Series and Related Models. Springer, Singapore. https://doi.org/10.1007/978-981-99-0803-5_1

[A2] 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, pages 449-474. https://doi.org/10.1007/s42081-021-00120-4

[A3] Akashi, F., Taniguchi, M., and Monti, A.C. (2020). Robust causality test of infinite variance processes. *Journal of Econometrics*, Volume 216, Issue 1, pages 235-245. https://doi.org/10.1016/j.jeconom.2020.01.016

[A4] Akashi, F., Dette, H., and Liu, Y. (2018). Change point detection in autoregressive models with no moment assumptions. *Journal of Time Series Analysis*, Volume 39, Number 5, pages 763-786. https://doi.org/10.1111/jtsa.12405

[A5] Akashi, F., Bai, S., and Taqqu, M.S. (2018). Robust regression on stationary time series: a self-normalized resampling approach. *Journal of Time Series Analysis*, Volume 39, Number 3, pages 417-432. https://doi.org/10.1111/jtsa.12295

[A6] Akashi, F., Odashima, H., Taniguchi, M., and Monti, A.C. (2018). A new look at portmanteau tests. *Sankhya*, Volume 80-A, Part 1, pages 121-137. https://doi.org/10.1007/s13171-017-0109-3

[A7] Akashi, F. (2017). Self-weighted generalized empirical likelihood methods for hypothesis testing in infinite variance ARMA models. *Statistical Inference for Stochastic Processes*, 20(3), pages 291-313. https://doi.org/10.1007/s11203-017-9159-3

[A8] Akashi, F., Liu, Y., and Taniguchi, M. (2015). An empirical likelihood approach for symmetric alpha-stable process. *Bernoulli*, 21(4), pages 2093-2119. https://doi.org/10.3150/14-BEJ636

[A9] Akashi, F. (2014). Empirical likelihood approach toward discriminant analysis for dynamics of stable processes. *Statistical Methodology*, Volume 19, pages 25-43. https://doi.org/10.1016/j.stamet.2014.01.004

[A10] Akashi, F. (2014). An empirical likelihood approach for discriminant analysis of non Gaussian vector stationary linear processes. *Scientiae Mathematicae Japonicae*, Volume 77, Number 2, pages 143-158. https://doi.org/10.32219/isms.77.2_143

List of Books

[B1] Akashi, F., Taniguchi, M., Monti, A.C., and Amano, T. (2021). *Diagnostic Methods in Time Series.* JSS Research Series in Statistics. Springer. https://doi.org/10.1007/978-981-16-2264-9

[B2] Liu, Y., Akashi, F., and Taniguchi, M. (2018). *Empirical Likelihood and Quantile Methods for Time Series.* JSS Research Series in Statistics. Springer. https://doi.org/10.1007/978-981-10-0152-9