ABSTRACT

The theoretical and applied research in the recent decades show that wavelet analysis is a powerful non-parametric method in statistics. While most previous research was based on the Gaussian assumption, we will study whether similar properties of certain wavelet statistics maintain for a general type of time series. In particular, some results for wavelet coefficients, wavelet variances and thresholding methods are to be re-established under our setup which allows for a wide variety of processes.