Multivariate limit theorems under various types of dependence

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Time **Thursday, May 15, 2014 at 15:00**
Place **Campus Kirchberg, room B04**

Consider a vector of multilinear polynomial-form processes with either short or long memory components. The components have possibly different coefficients but same noise elements. We study the limit of the normalized partial sums of the vector and identify the independent components. These results are extended to generalized Hermite processes.