## **WORKING**

## **PAPERS**

Benedikt M. Pötscher

Lower Risk Bounds and Properties of Confidence Sets for Ill-Posed Estimation Problems with Applications to Spectral Density and Persistence Estimation, Unit Roots and Estimation of Long Memory Parameters

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Working Paper No: 0202



## **DEPARTMENT OF ECONOMICS**

UNIVERSITY OF VIENNA

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The paper is available from the author under: benedikt.poetscher@univie.ac.at