Meeting: 1003, Atlanta, Georgia, AMS CP 1, AMS Contributed Paper Session

1003-60-899  Xuming Du* (xdu1@gwmail.gbcnv.edu), 1500 College Parkway, Department of Mathematics, Elko, NV. A definition of wavelet variance.

In this paper, a definition of continuous wavelet variance is proposed. Some properties of the variance are explored. By this definition, a method of parameter estimation for long memory processes is established. An example of the estimation is discussed. (Received September 30, 2004)