

Long-Memory Processes: Probabilistic Properties And Statistical Methods By Yuanhua Feng;Rafal Kulik

By Yuanhua Feng;Rafal Kulik

A class of nearly long- memory time series models -

In Section 2 we introduce the model and derive its probabilistic properties, like that of a long-memory process: include long-memory time series and

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Rafal Kulik (Author of Long- Memory Processes) -

Rafal Kulik is the author of Long-Memory Processes (0.0 avg rating, 0 ratings, 0 reviews, published 2013) register; tour; Rafal Kulik s Followers. None yet.

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which describes time series with long memory properties of these processes, of SARFIMA processes. The mean square and probability one

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(LRD), also called long memory or long-range persistence, Beran, J. (1994) Statistics for Long-Memory Processes, Chapman & Hall. ISBN 0-412-04901-5.

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