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Original Articles

Integer-valued moving average modelling of the number of transactions in stocks

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Notes

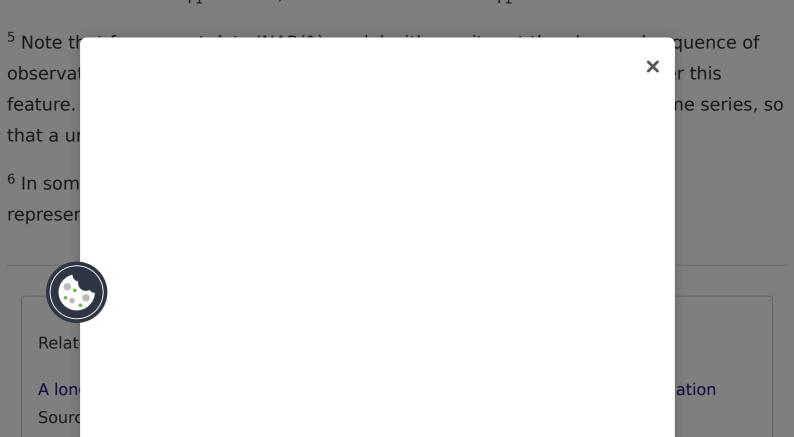
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- ¹ The INMA(∞) can also be obtained from the INAR(1), i.e. $y_t = \alpha \circ y_{t-1} + \varepsilon_t$ and $y_t = \alpha^t \circ y_0 + \sum_{i=1}^t \alpha^{t-i} \circ \varepsilon_i$ are equal in distribution. As a large t gives that $\alpha^t \approx 0$ and $\beta_i = \alpha^i$
- 2 Pairs of thinning operations of the type and , for , are independent (McKenzie, $\underline{1988}$). Assumptions of this type can be relaxed (cf. Brännäs and Hall, $\underline{2001}$).
- ³ The experiments are performed using Fortran codes. Poisson random deviates are generated by the POIDEV function (Press et al., <u>1992</u>), while the binomial thinning is performed by the BNLDEV function.
- ⁴ and β $_k$ < 0.01 for $k \ge 32$ for $\gamma_1 = -$ 0.1, the sum is 1.87 for $k \ge 16$ and $\gamma_1 = -$ 0.2, 1.61 for $k \ge 11$ and $\gamma_1 = -$ 0.3, and 1.45 for $k \ge 8$ and $\gamma_1 = -$ 0.4.



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