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

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The financial support from the Jan Wallander and Tom Hedelius Foundation is gratefully acknowledged. This version has gained from the comments of seminar/workshop audiences at Umeå, Uppsala and Tilburg universities.

Notes

¹ The INMA() can also be obtained from the INAR(1), i.e. and 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, [1988](#)). Assumptions of this type can be relaxed (cf. Brännäs and Hall, [2001](#)).

³ The experiments are performed using Fortran codes. Poisson random deviates are generated by the POIDEV function (Press et al., [1992](#)), while the binomial thinning is performed by the BNLDEV function.

⁴ and $\beta_k < 0.01$ for $k \geq 32$ for $\gamma_1 = -0.1$, the sum is 1.87 for $k \geq 16$ and $\gamma_1 = -0.2$, 1.61 for $k \geq 11$ and $\gamma_1 = -0.3$, and 1.45 for $k \geq 8$ and $\gamma_1 = -0.4$.

⁵ Note that for a count data INAR(1) model with a unit root the observed sequence of observations can not decline. Adding a MA part to the INAR(1) does not alter this feature.

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INARMA Modeling of Count Time Series

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Source: Multidisciplinary Digital Publishing Institute

Estimating the parameters of a BINMA Poisson model for a non-stationary bivariate time series

Source: Informa UK Limited

Integer-Valued Self-Exciting Threshold Autoregressive Processes

Source: Informa UK Limited

Parameter estimation for binomial AR(1) models with applications in finance and industry

Source: Springer Science and Business Media LLC

INAR(p) MODELS

Source: Wiley

Local influence in Poisson autoregression

Source: Wiley

Thinning-based models in the analysis of integer-valued time series: a review

Source: SAGE Publications

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Source: John Wiley & Sons, Ltd

Quasi-Maximum Likelihood Estimation for Long Memory Stock Transaction Data—Under Conditional Heteroskedasticity Framework

Source: Blekinge Tekniska Högskola, Institutionen för industriell ekonomi

Inferential methods for an unconstrained nonstationary BINMA time series process with Poisson innovations

Source: Springer Science and Business Media LLC

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