

عنوان مقاله:

LINEAR CONDITIONAL HETEROSCEDACTICITY MODELS FOR PERIODICALLY CORRELATED DATA

محل انتشار:

سی و هشتمین کنفرانس ریاضی ایران (سال: 1386)

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خلاصه مقاله:

.In this paper, we study the PCLARCH model for the reminder of fitted PARMA model to periodically correlated data

کلمات کلیدی:

Empirical study, PCLARCH model, PARMA model, Periodic corre lation

لینک ثابت مقاله در پایگاه سیویلیکا:

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