

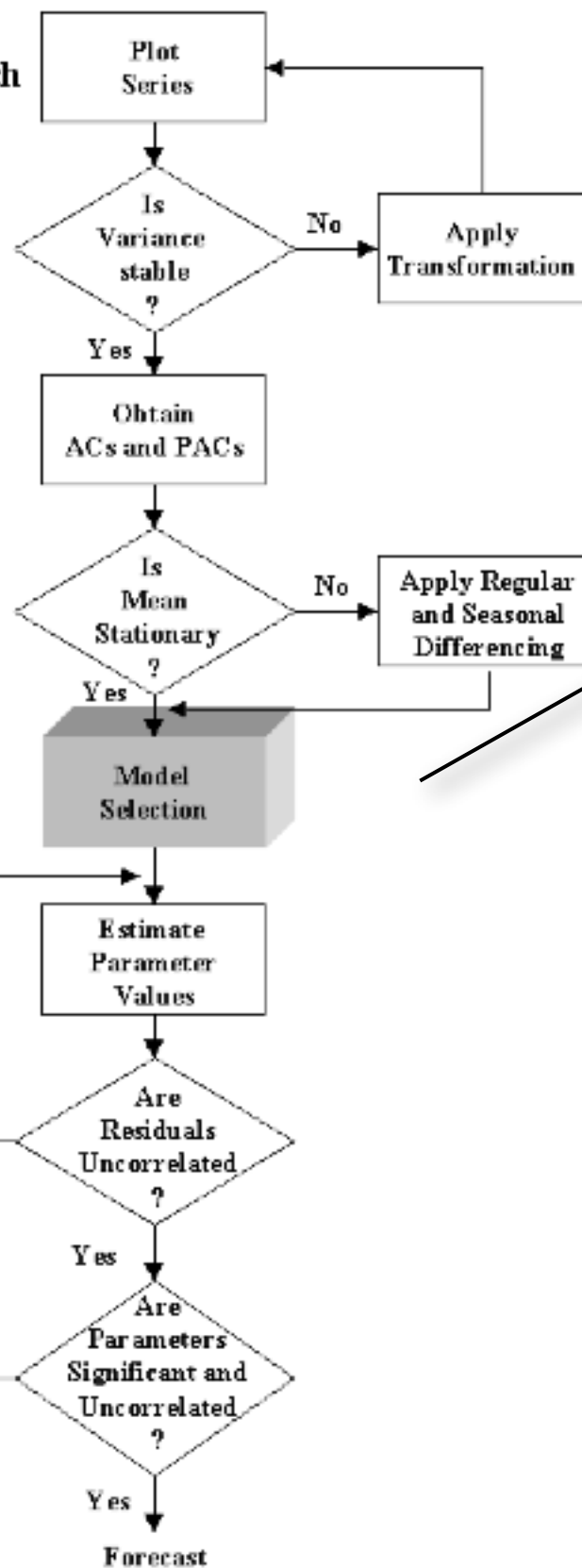
Radboud University Nijmegen



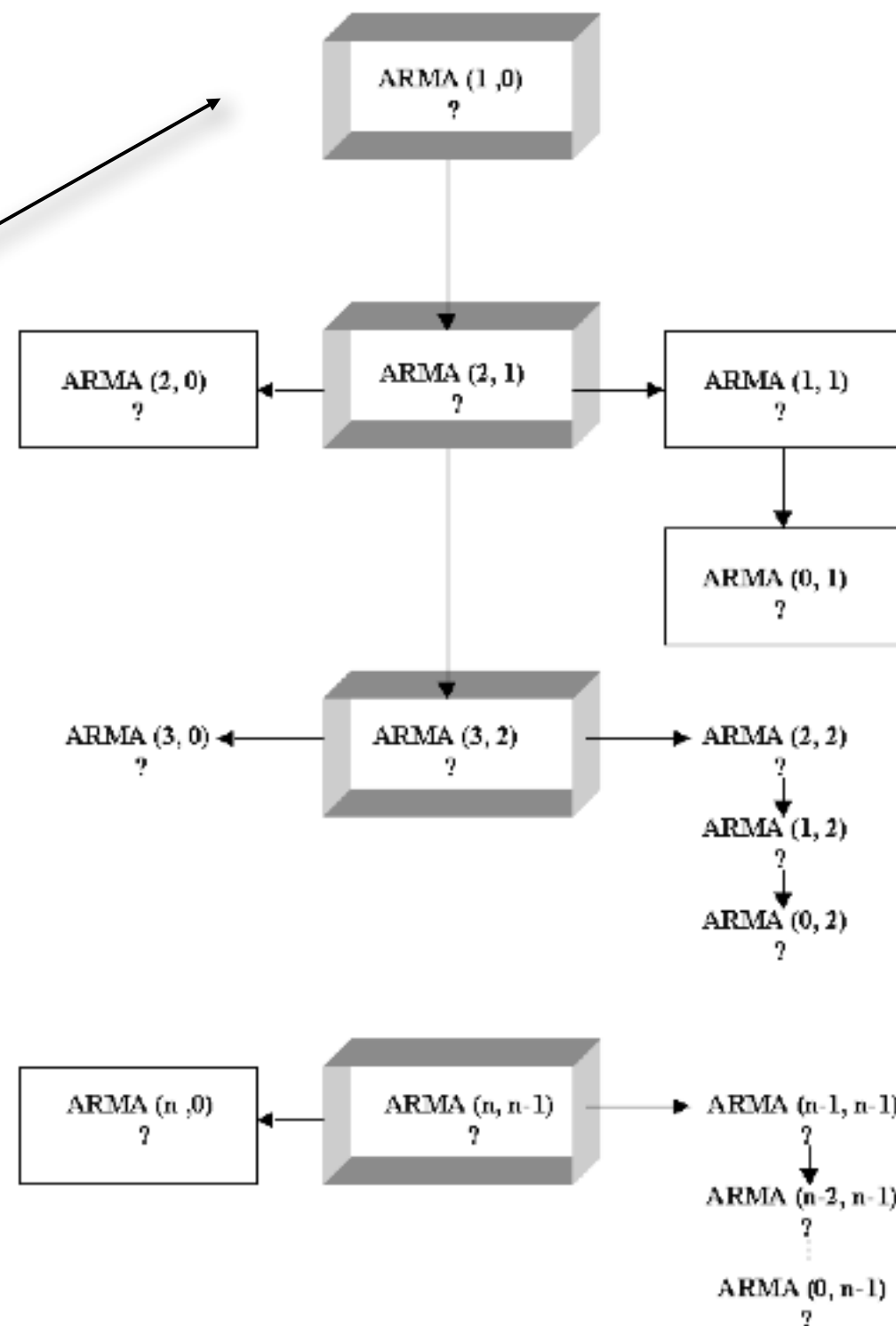


Behavioral Science Institute

Box-Jenkins Modeling Approach



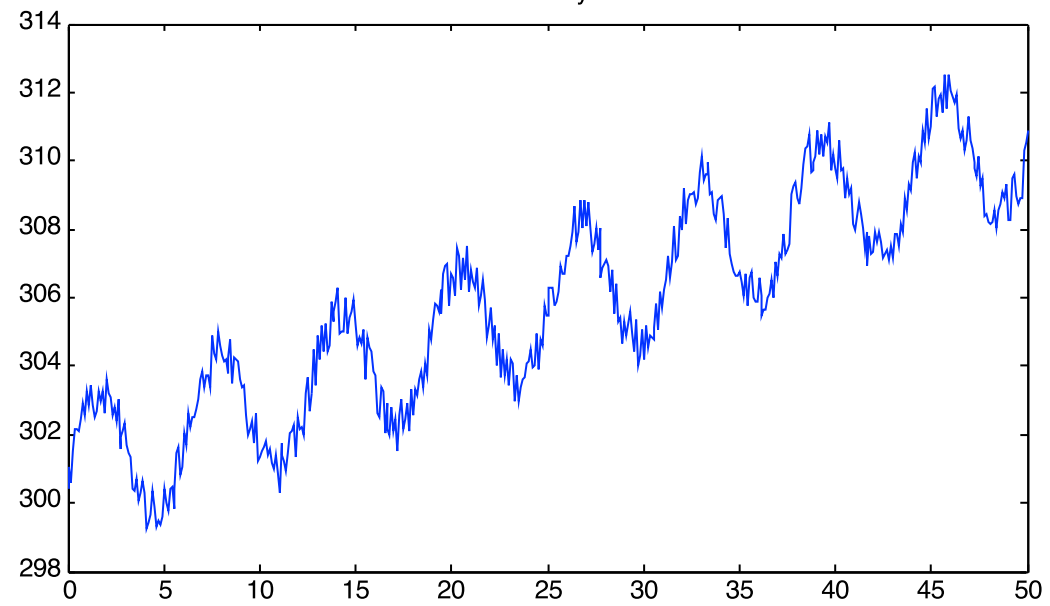
Model Selection Process in Box-Jenkins Modeling Approach



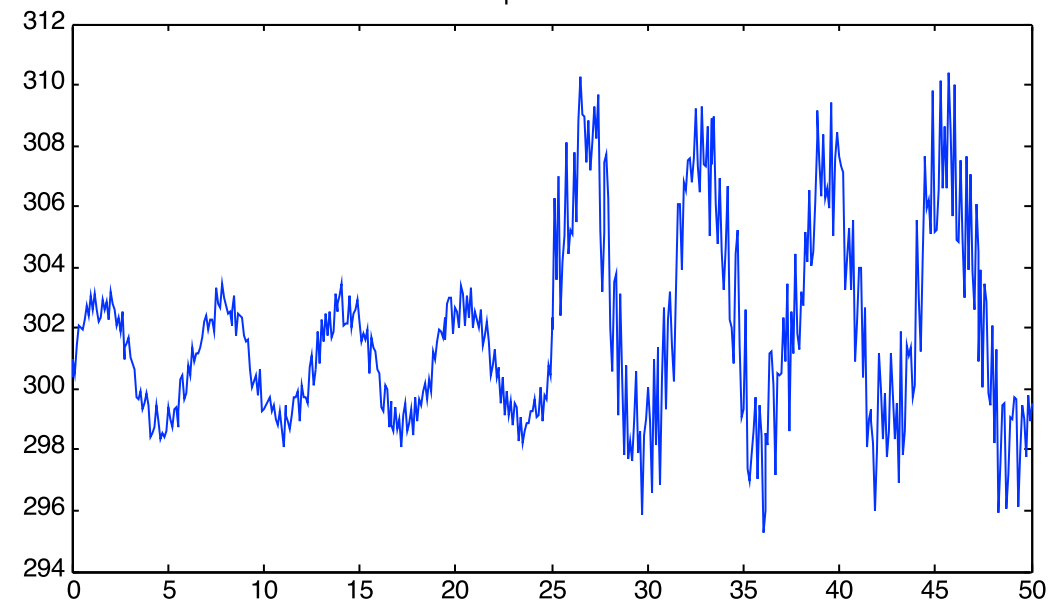


Problems with ARfIMMA (data assumption)

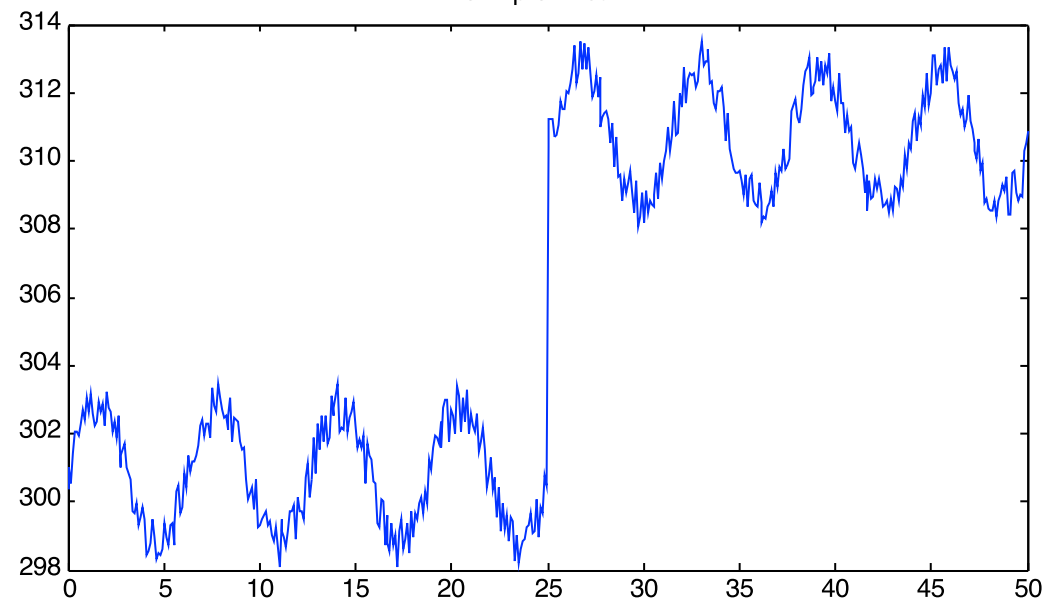
Nonstationary Mean



Unequal Variance



Jump of Mean



Unequal Periodicity

