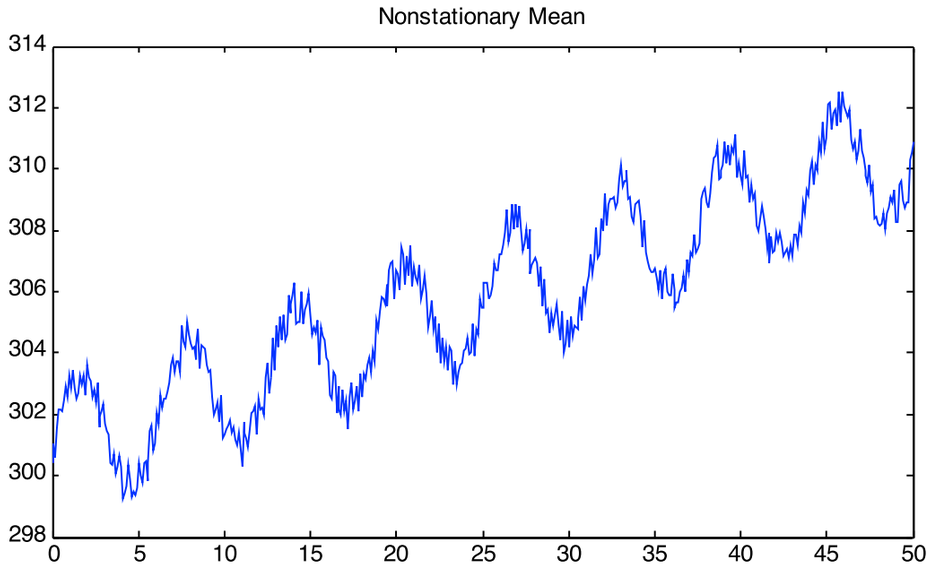
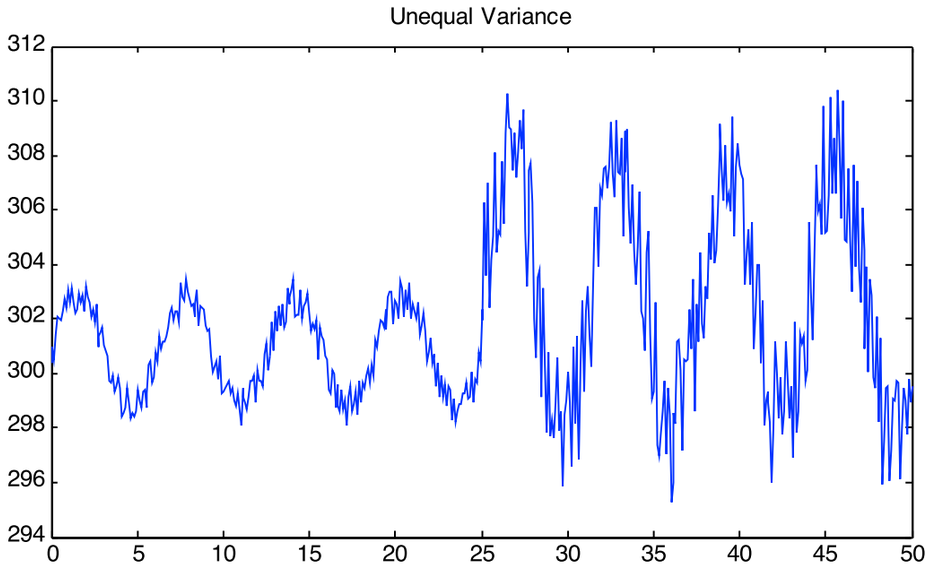
IN·NOMINE·PATRIS

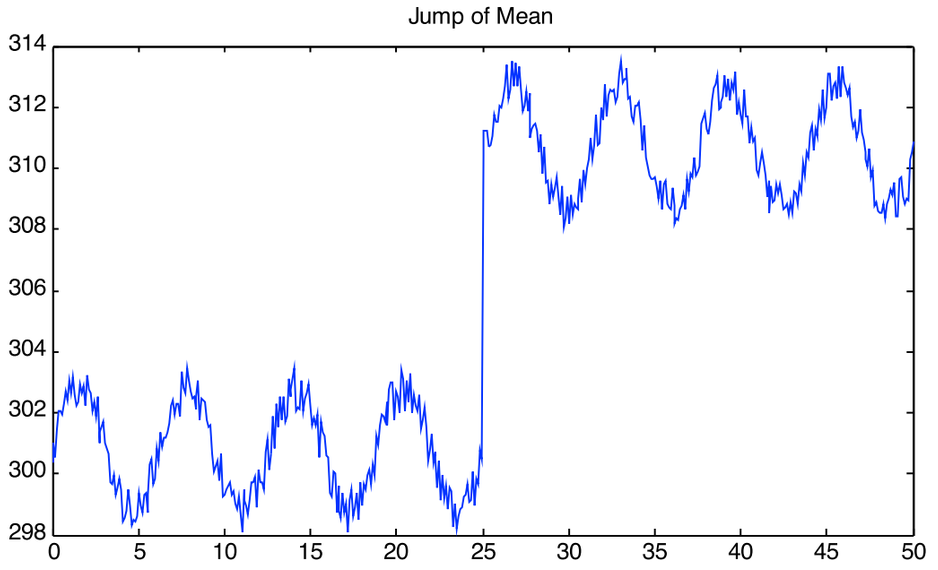
Radboud University Nijmegen

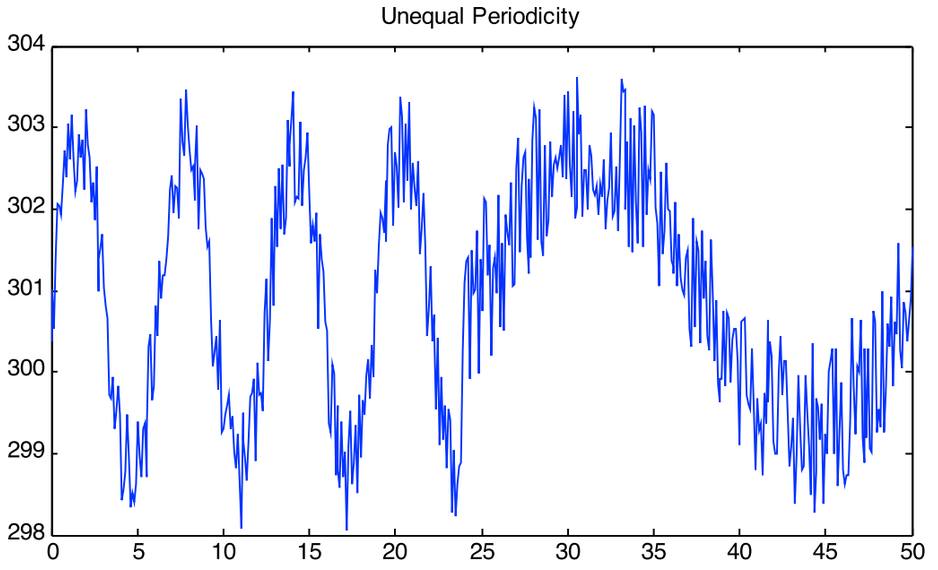
Behavioural Science Institute

Problems with ARfIMA (data assumptions)


Nonstationary Mean
314
312
310
308
306
304
302
300
298
0
5
10
15
20
25
30
35
40
45
50


Unequal Variance
312
310
308
306
304
302
300
298
296
294
0
5
10
15
20
25
30
35
40
45
50


Jump of Mean
314
312
310
308
306
304
302
300
298
0
5
10
15
20
25
30
35
40
45
50


Unequal Periodicity
304
303
302
301
300
299
298
0
5
10
15
20
25
30
35
40
45
50

Testing for **stationarity**

Testing for **homogeneity**

http://fredhasselman.com/post/2017-05-19-testing-assumptions-of-the-data-generating-process-underlying-experience-sampling/

Testing for ergodicity

34