





Radboud University Nijmegen

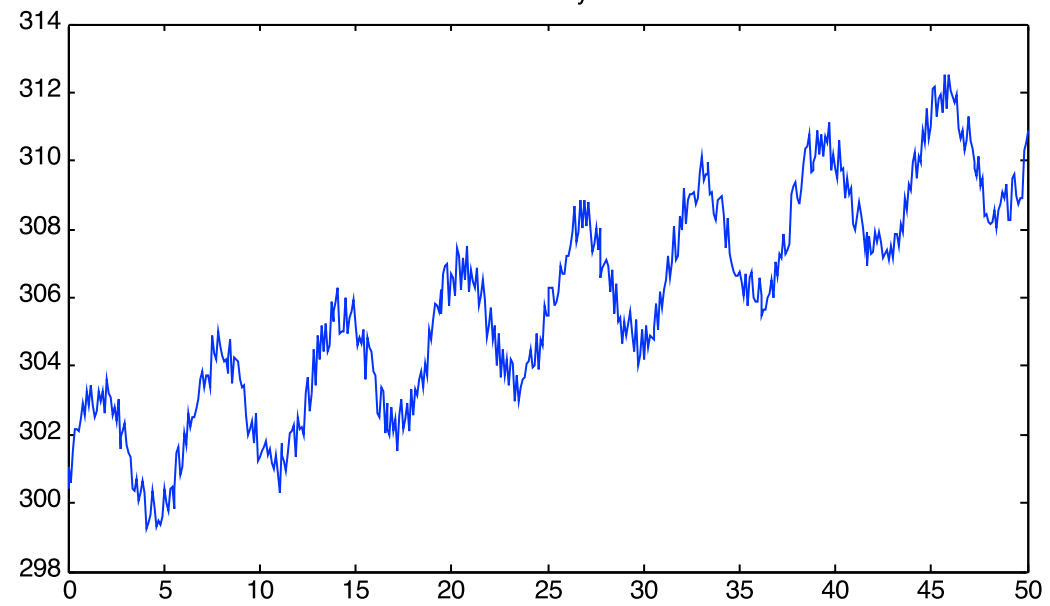




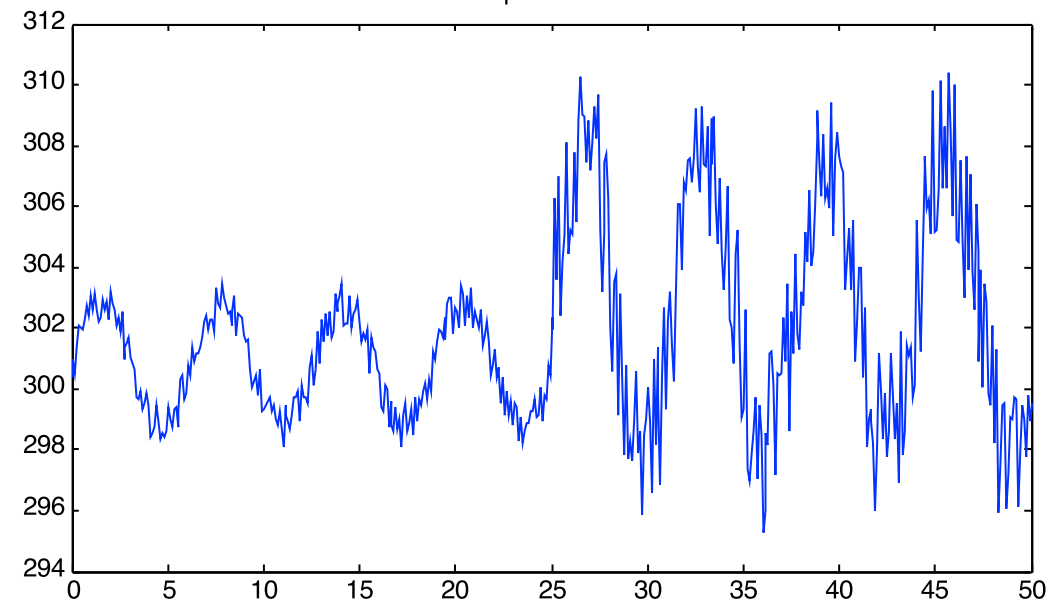
Behavioral Science Institute

# Problems with ARfIMMA (data assumption)

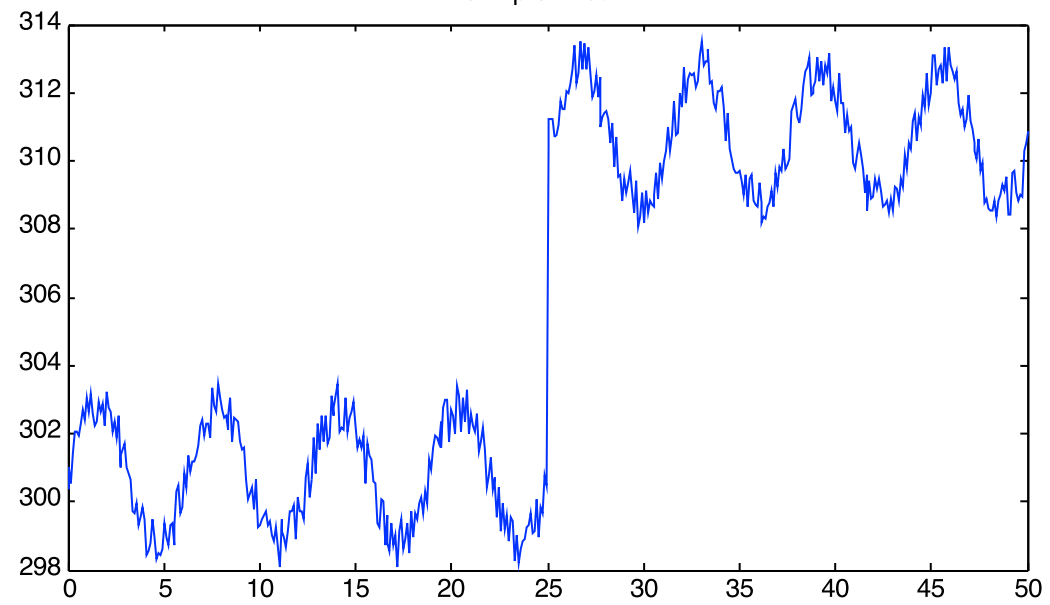
Nonstationary Mean



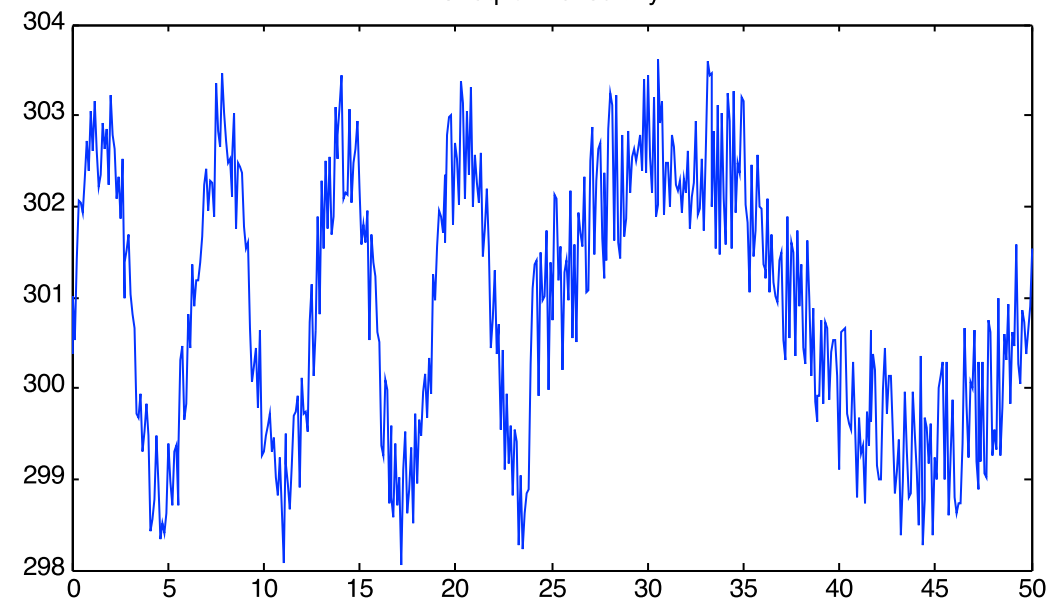
Unequal Variance



Jump of Mean



Unequal Periodicity



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

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