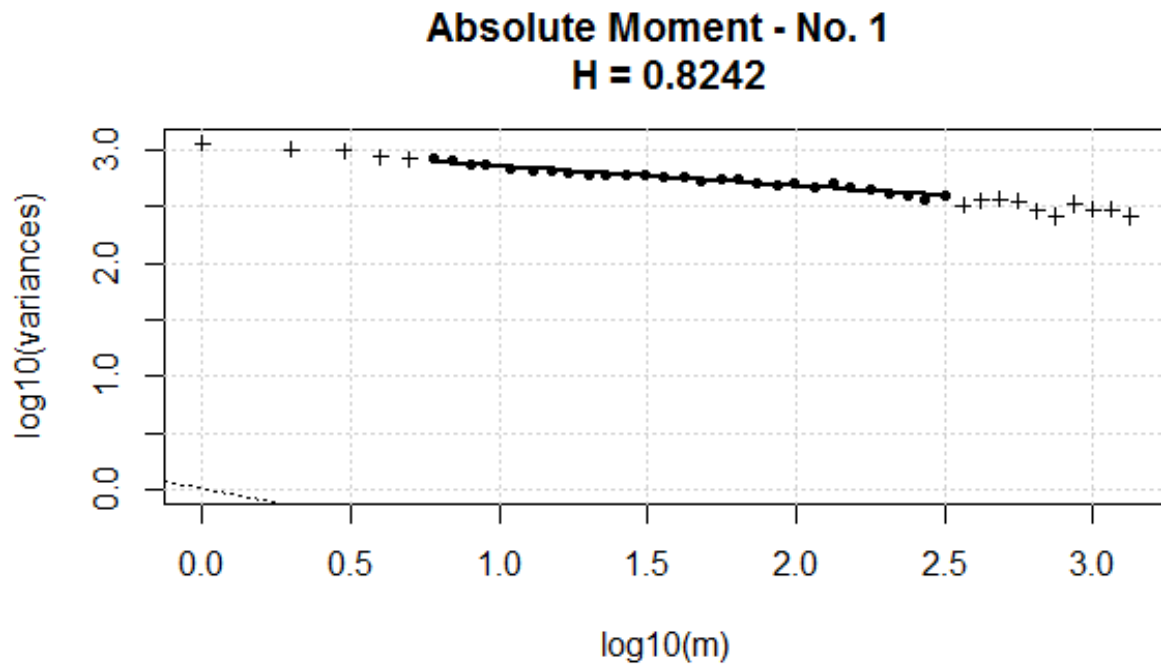# Borrador2

Natalia Clivio

Saturday, September 19, 2015

Ethernet traffic data from a LAN at Bellcore, Morristown (Leland et al. 1993, Leland and Wilson 1991). The data are listed in chronological sequence by row.
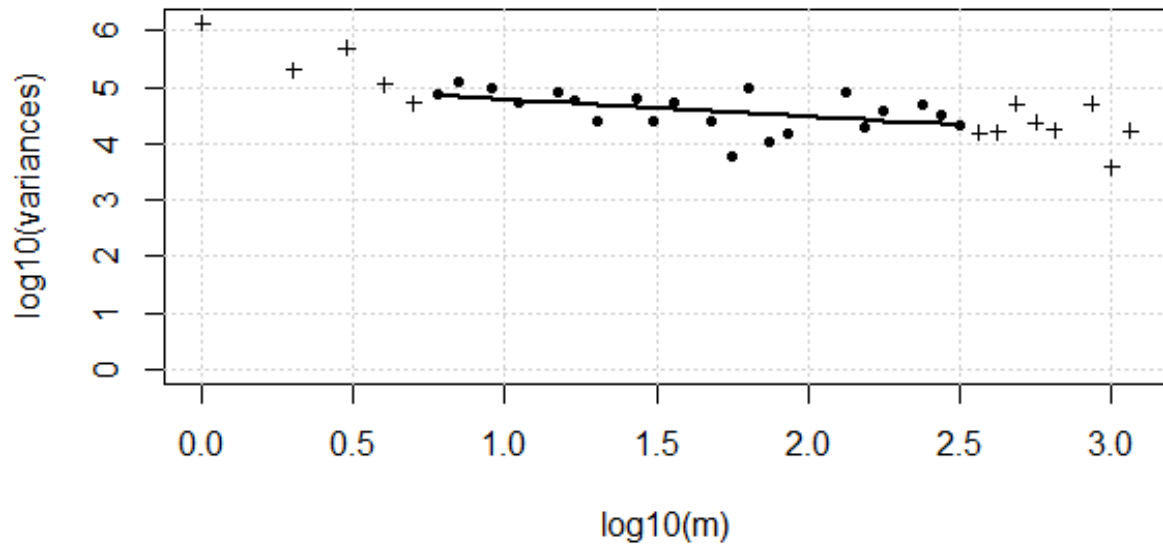
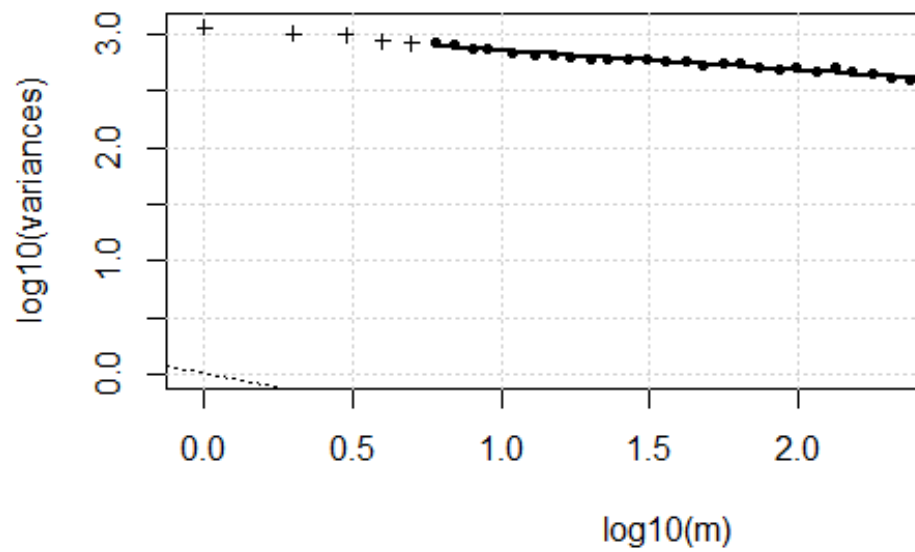Calculando el parámetro Hurts de la traza:

1.Aggregated variance method

Absolute Moment - No. 1
H = 0.8242

2.Differenced aggregated variance method

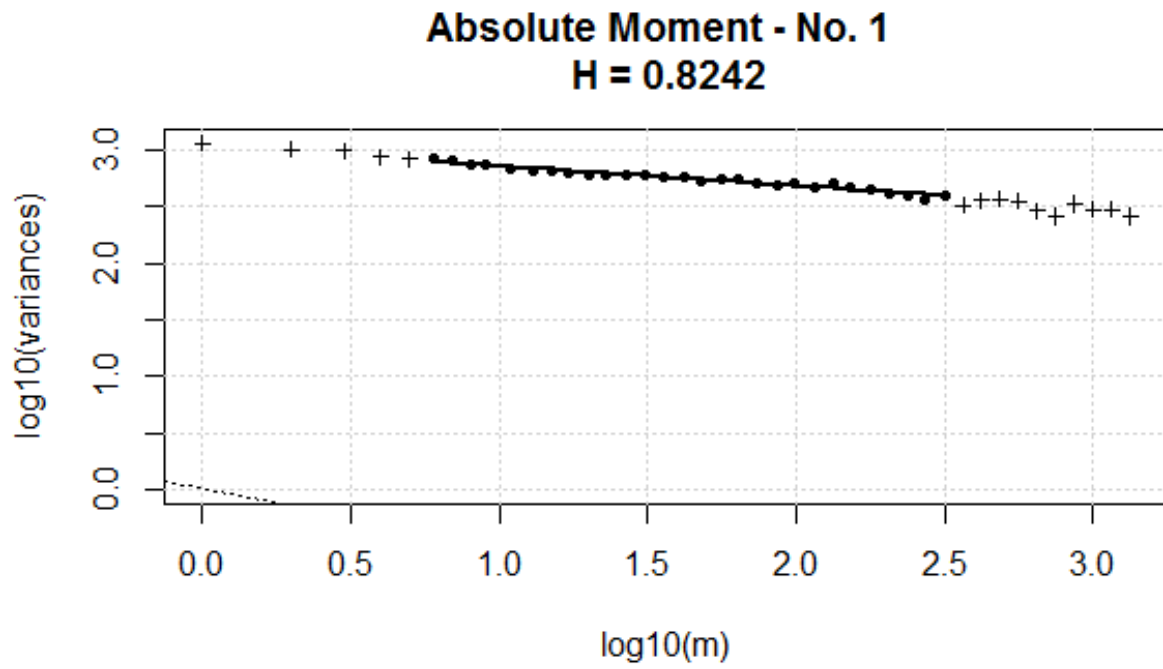**Differenced Aggregated Variance**
H = 0.8521

Absolute Moment - No. 1
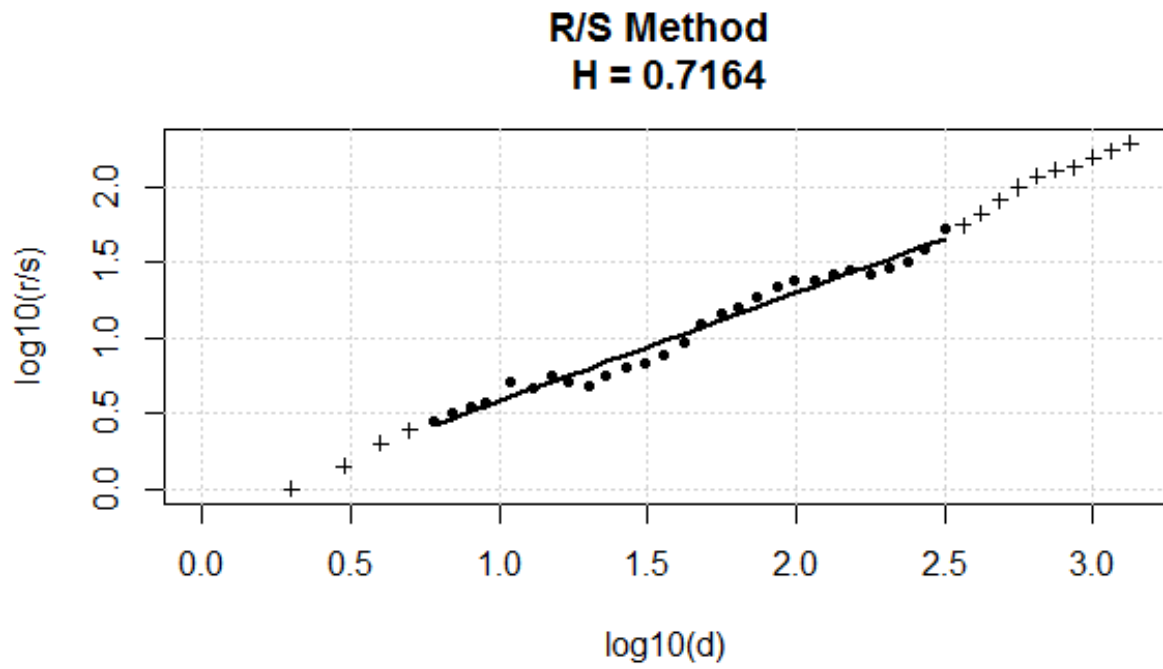**H = 0.8242**

3.Aggregated absolute value (moment) method
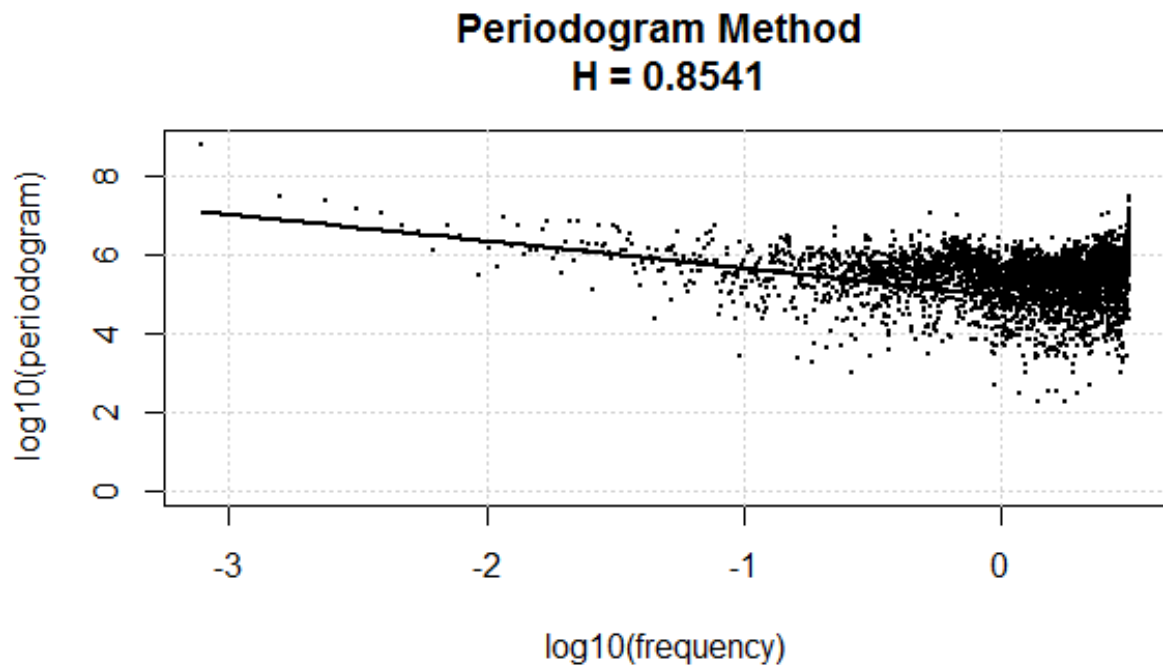
4.Higuchi's or fractal dimension method

Absolute Moment - No. 1
H = 0.8242

5. Peng's or variance of residuals method

Peng Method
H = 0.7106
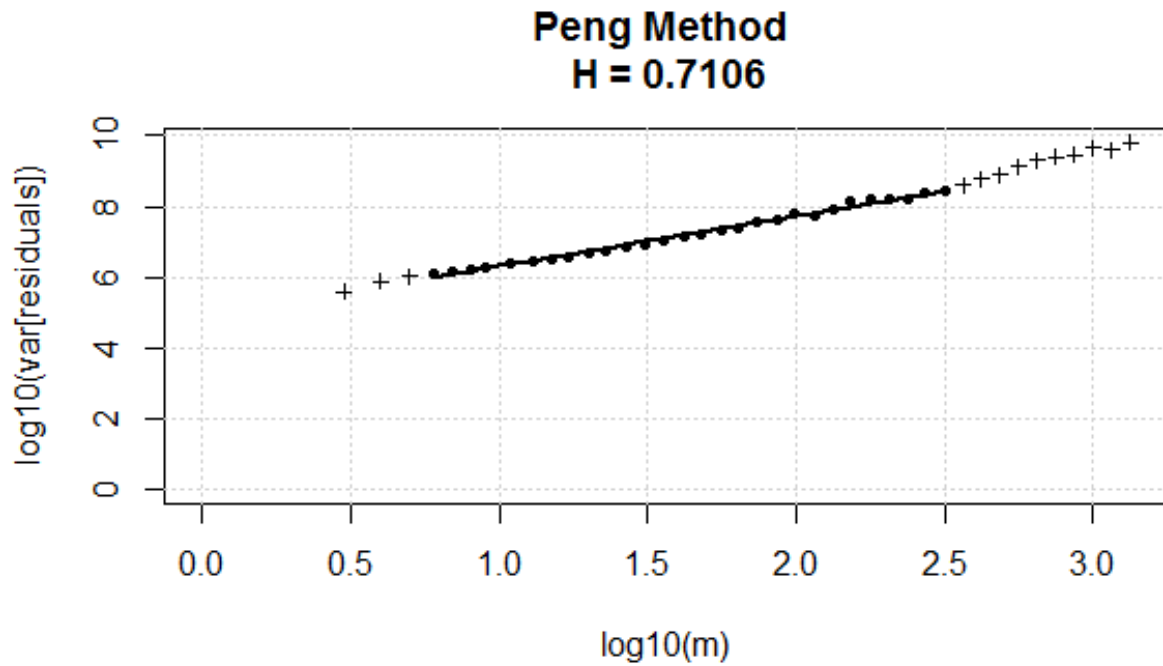
6. R/S Rescaled Range Statistic method

R/S Method
H = 0.7164

7. Periodogram method

Periodogram Method
H = 0.8541

8. WaveletFit wavelet estimator

Wavelet Method
H = 0.6303