Estimación estadística del Ancho de Banda Efectivo

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2015

library(fArma)

## Loading required package: timeDate  
## Loading required package: timeSeries  
## Loading required package: fBasics  
##   
##   
## Rmetrics Package fBasics  
## Analysing Markets and calculating Basic Statistics  
## Copyright (C) 2005-2014 Rmetrics Association Zurich  
## Educational Software for Financial Engineering and Computational Science  
## Rmetrics is free software and comes with ABSOLUTELY NO WARRANTY.  
## https://www.rmetrics.org --- Mail to: info@rmetrics.org

library(longmemo)  
  
data(ethernetTraffic)  
x<-ethernetTraffic  
  
rsFit(x, levels = 50, minnpts = 3, cut.off = 10^c(0.7, 2.5),  
 doplot = TRUE, trace = FALSE, title = NULL, description = NULL)

##   
## Title:  
## Hurst Exponent from R/S Method  
##   
## Call:  
## rsFit(x = x, levels = 50, minnpts = 3, cut.off = 10^c(0.7, 2.5),   
## doplot = TRUE, trace = FALSE, title = NULL, description = NULL)  
##   
## Method:  
## R/S Method  
##   
## Hurst Exponent:  
## H beta   
## 0.716424 0.716424   
##   
## Hurst Exponent Diagnostic:  
## Estimate Std.Err t-value Pr(>|t|)  
## X 0.716424 0.0337666 21.21694 9.726986e-25  
##   
## Parameter Settings:  
## n levels minnpts cut.off1 cut.off2   
## 4000 50 3 5 316   
##   
## Description:  
## Sat Oct 24 17:43:25 2015 by user: NataliaA

