Estimación estadística del Ancho de Banda Efectivo

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library(fArma)

## Loading required package: timeDate  
## Loading required package: timeSeries  
## Loading required package: fBasics  
##   
##   
## Rmetrics Package fBasics  
## Analysing Markets and calculating Basic Statistics  
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n = 3000  
d = 0.2  
H = d + 0.5  
set.seed(1953)  
x = farimaSim(n, model = list(d = 0.2))  
plot(x, main="F-Arima Model (p,d,q)")

