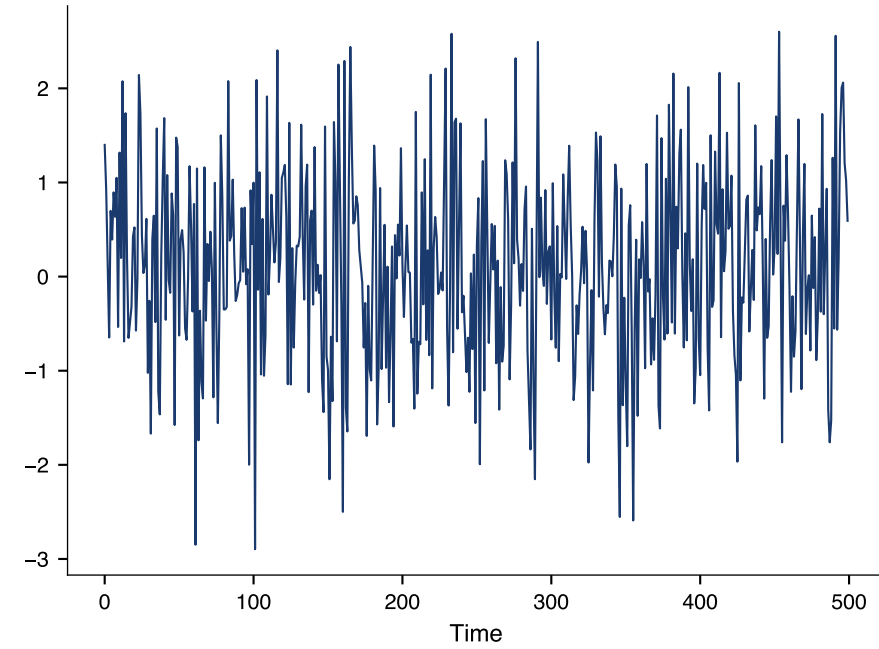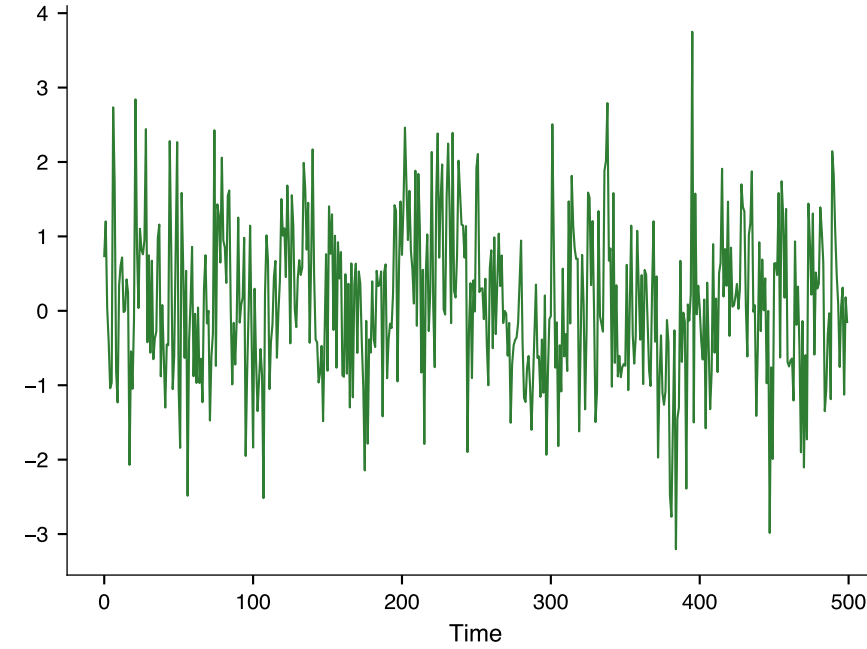ARFIMA: Effect of Fractional Differencing Parameter d