Poisson – AR(1)  $\widehat{\lambda}$  $\hat{\phi}$ -0.5 2.2--0.6 2.1-Parameter Estimates -0.7--0.8 1.9--0.9 100 200 400 100 200 400 T

Method 

☐ Gaussian Likelihood 

☐ Particle Filtering 

☐ Implied Yule-Walke