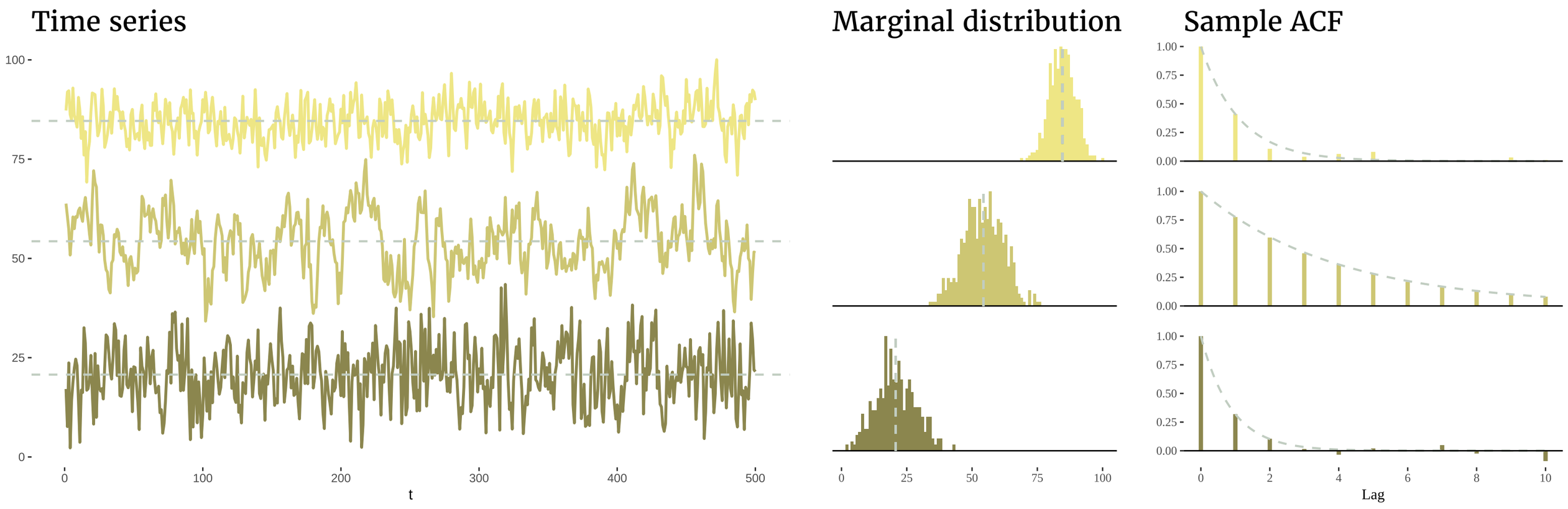
$\mathrm{AR}(1)$

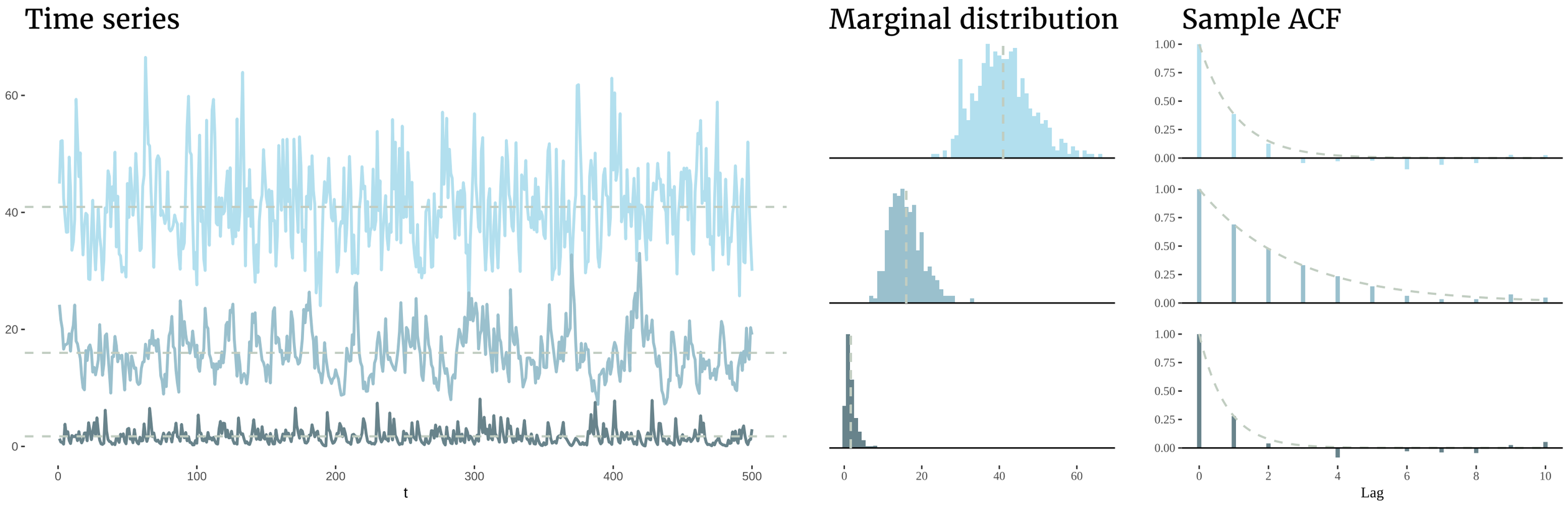


$\mu = 85,\ \sigma^2_\varepsilon = 20,\ \varphi = 0.4 \rightarrow \sigma^2 = 23.23,\ \gamma = -0.06$

$\mu = 55,\ \sigma^2_\varepsilon = 20,\ \varphi = 0.8 \rightarrow \sigma^2 = 57.92,\ \gamma = 0$

$\mu = 20,\ \sigma^2_\varepsilon = 47,\ \varphi = 0.4 \rightarrow \sigma^2 = 57.64,\ \gamma = 0.11$

$\chi^2\mathrm{AR}(1)$

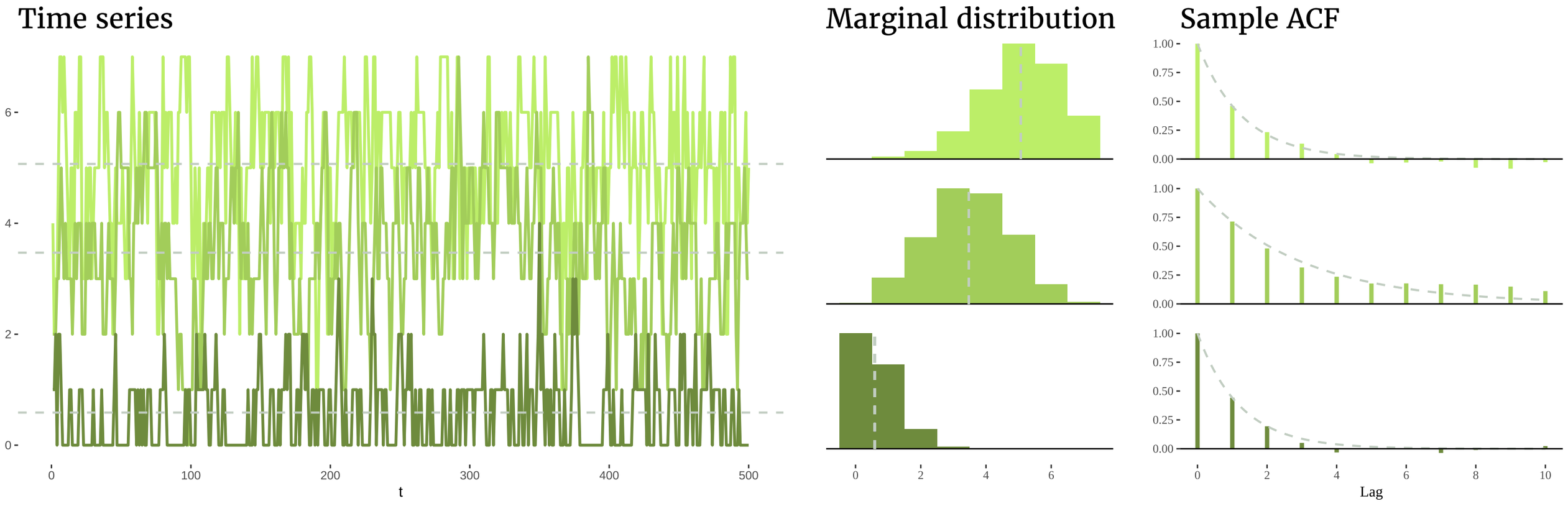


$c = 0,\ \nu = 25,\ \varphi = 0.4 \rightarrow \mu = 40.94,\ \sigma^2 = 53.97,\ \gamma = 0.45$

$c = 0,\ \nu = 5,\ \varphi = 0.7 \rightarrow \mu = 16,\ \sigma^2 = 17.79,\ \gamma = 0.66$

$c = 0,\ \nu = 1,\ \varphi = 0.4 \rightarrow \mu = 1.72,\ \sigma^2 = 1.86,\ \gamma = 1.67$

$\mathrm{BinAR}(1)$

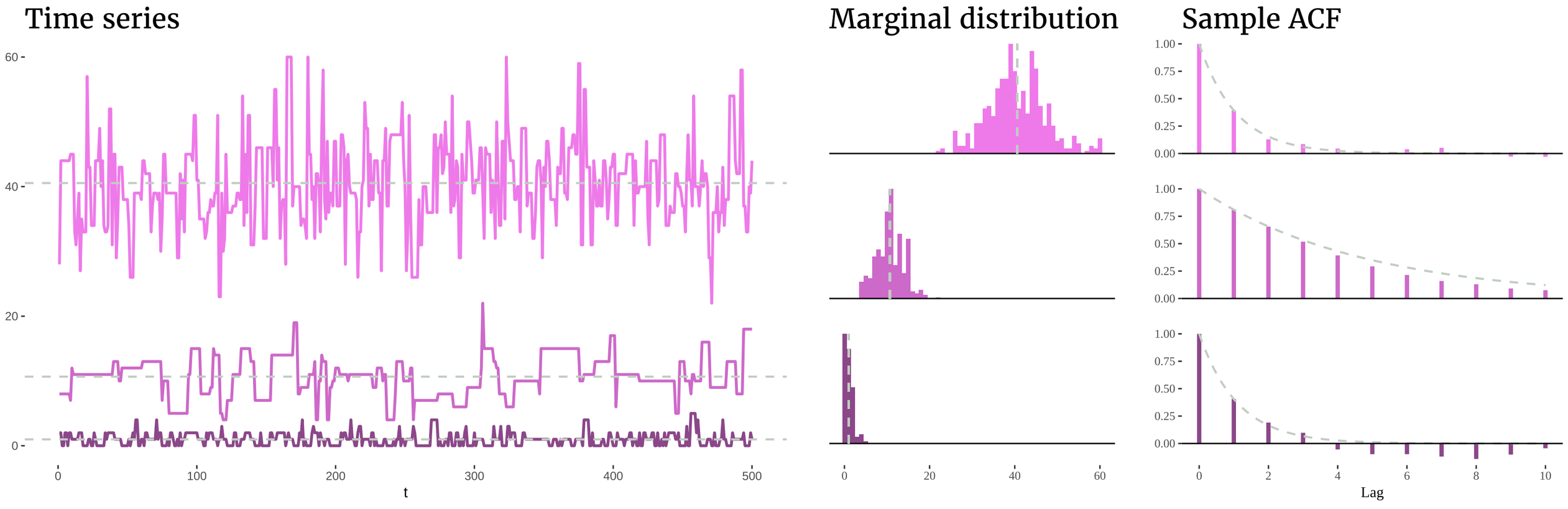


$k = 7,\ \alpha = 0.85,\ \beta = 0.4 \rightarrow \rho = 0.46,\ \mu = 5.07,\ \sigma^2 = 1.53,\ \gamma = -0.46$

$k = 7,\ \alpha = 0.85,\ \beta = 0.15 \rightarrow \rho = 0.71,\ \mu = 3.47,\ \sigma^2 = 1.66,\ \gamma = 0$

$k = 7,\ \alpha = 0.5,\ \beta = 0.05 \rightarrow \rho = 0.44,\ \mu = 0.59,\ \sigma^2 = 0.49,\ \gamma = 1.05$

$\mathrm{PoDAR}(1)$



$\lambda = 40,\ \tau = 0.4 \rightarrow \rho = 0.39,\ \mu = 40.55,\ \sigma^2 = 45.73,\ \gamma = 0.25$

$\lambda = 10,\ \tau = 0.8 \rightarrow \rho = 0.81,\ \mu = 10.67,\ \sigma^2 = 10.15,\ \gamma = 0.09$

$\lambda = 1,\ \tau = 0.4 \rightarrow \rho = 0.41,\ \mu = 0.98,\ \sigma^2 = 1.11,\ \gamma = 1.23$