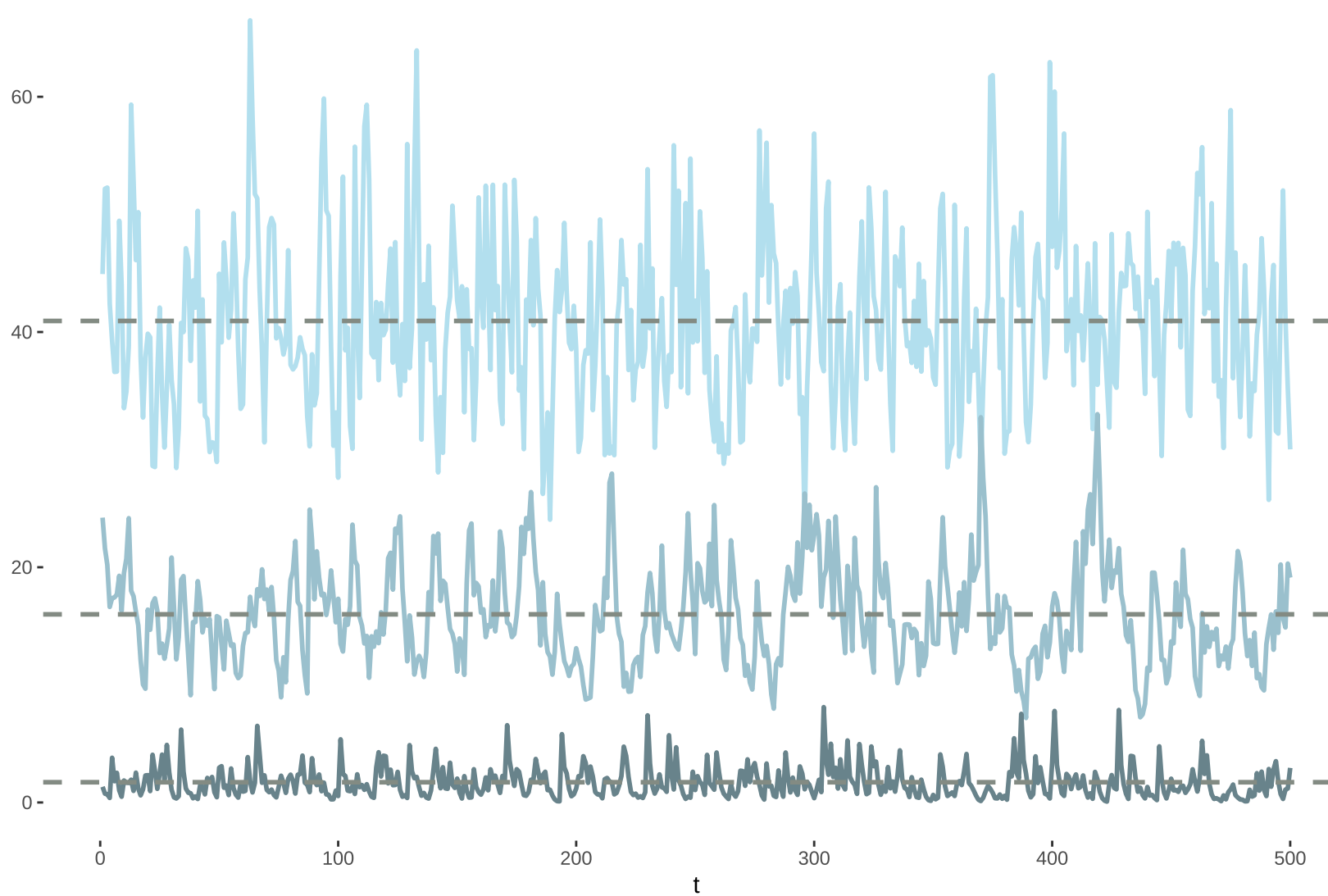
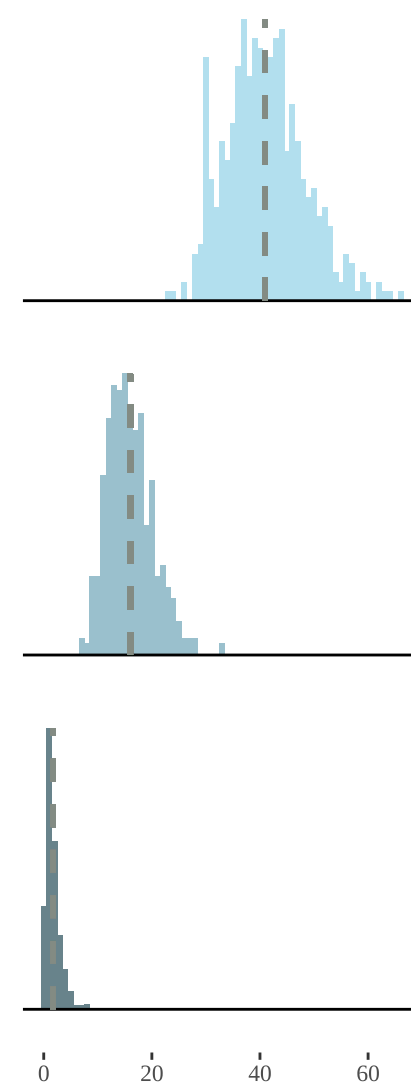


$\chi^2\text{AR}(1)$

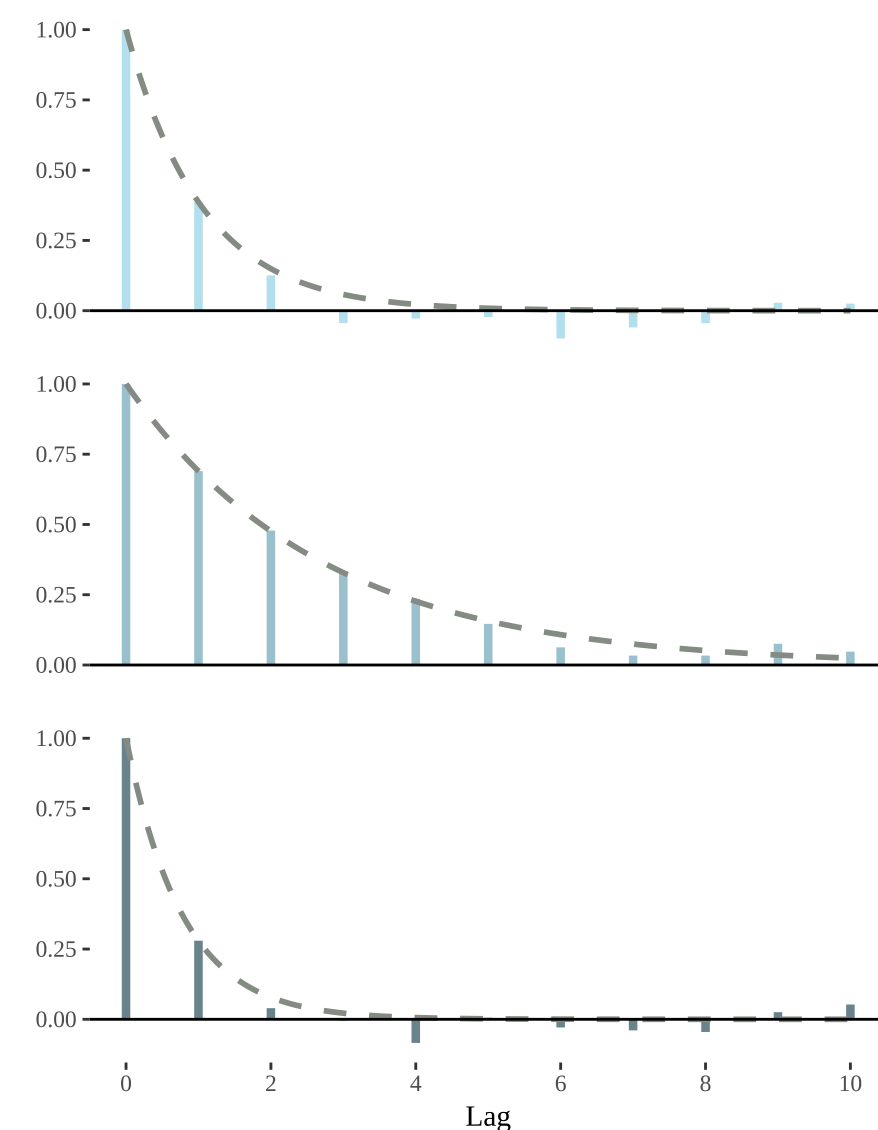
Time series



Marginal distribution



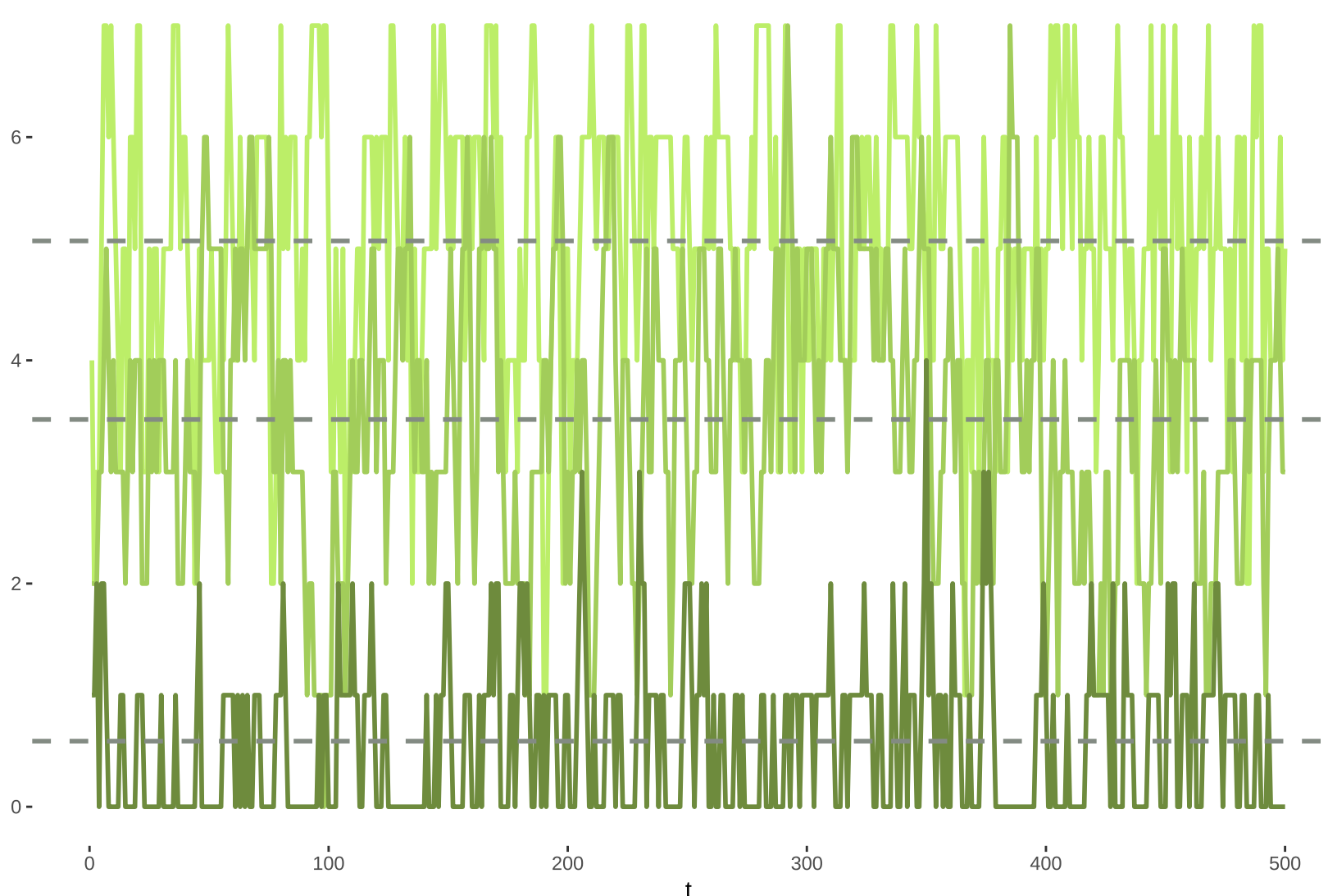
Autocorrelation function



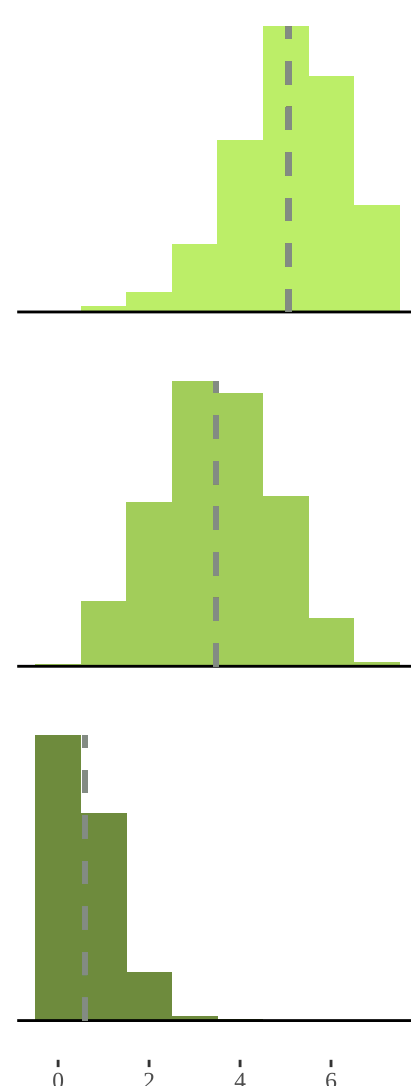
■ $c = 0, v = 25, \phi = 0.4 \rightarrow \mu = 40.94, \gamma = 0.45$
■ $c = 0, v = 5, \phi = 0.7 \rightarrow \mu = 16, \gamma = 0.66$
■ $c = 0, v = 1, \phi = 0.4 \rightarrow \mu = 1.72, \gamma = 1.67$

BinAR(1)

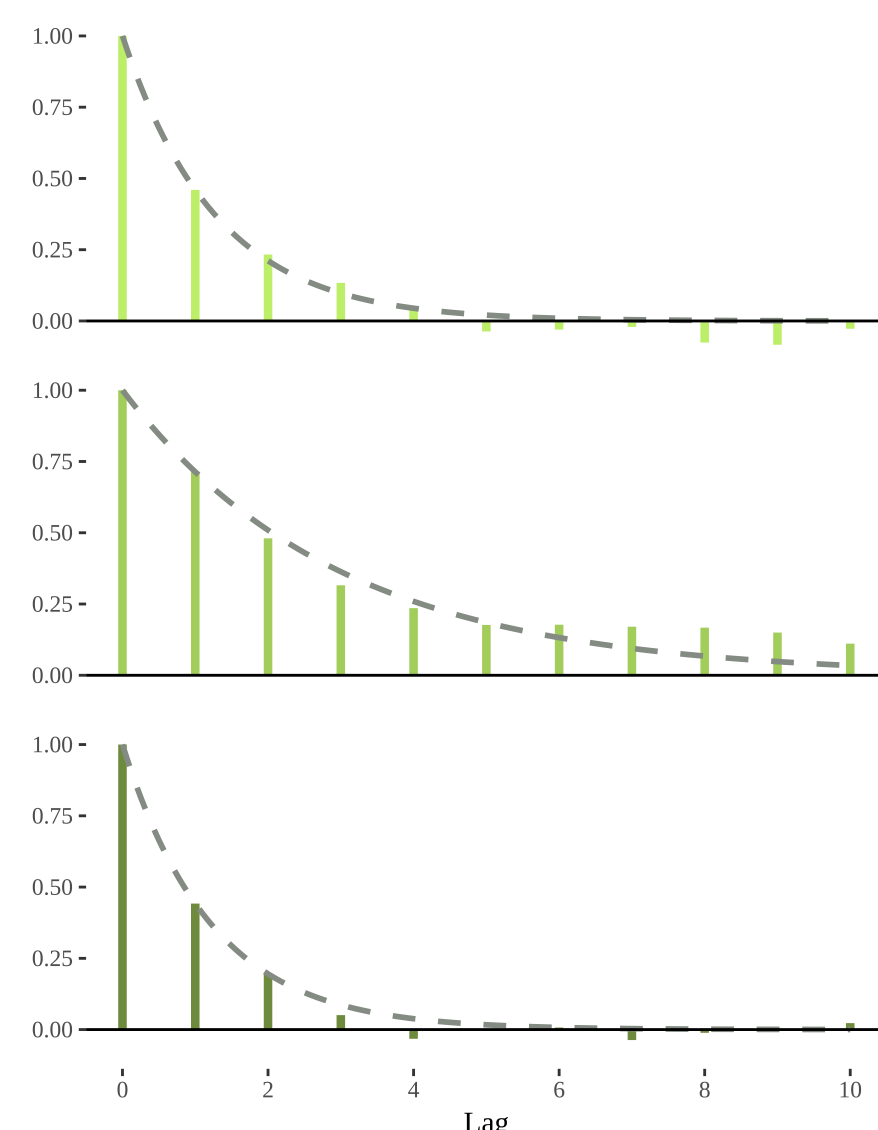
Time series



Marginal distribution



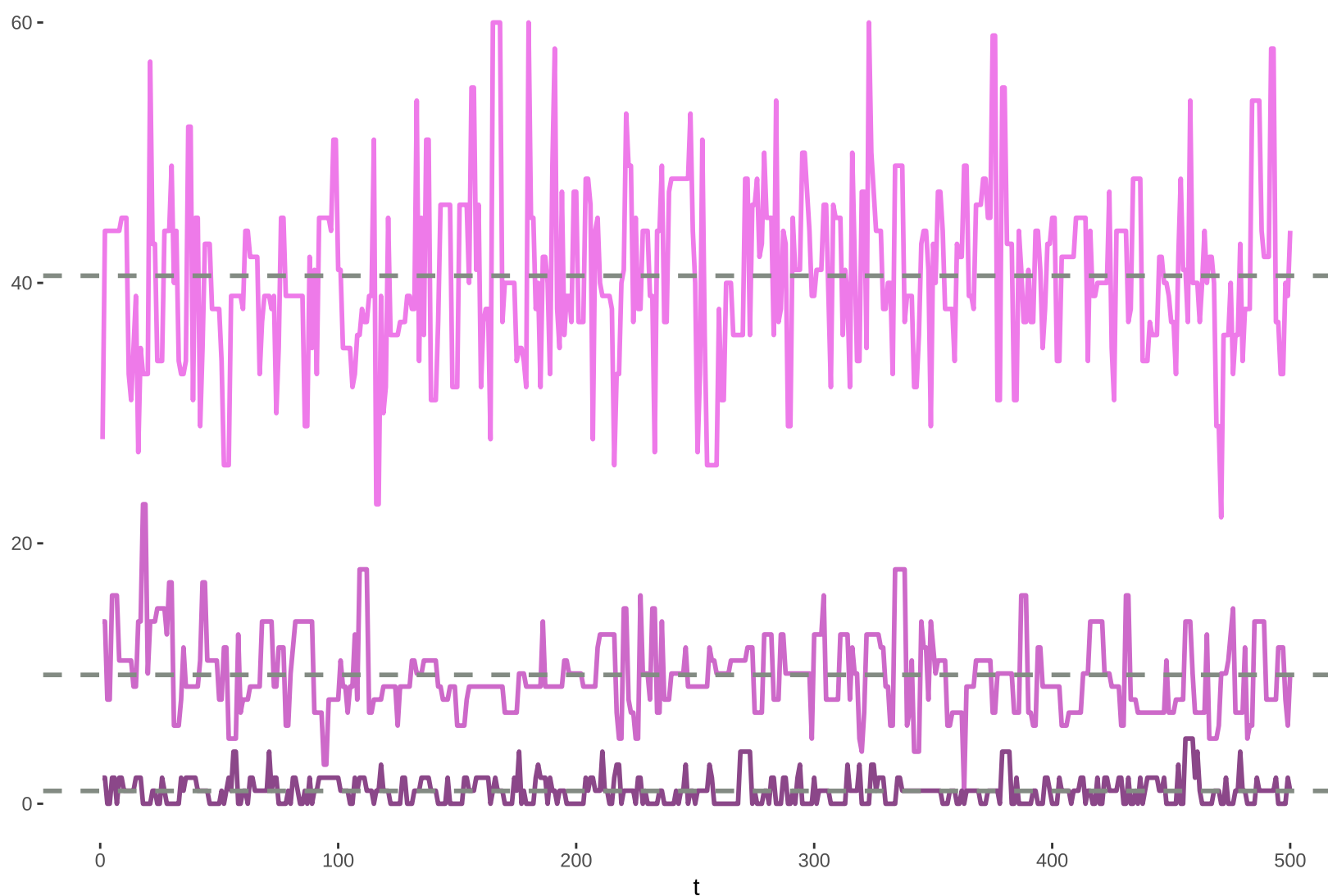
Autocorrelation function



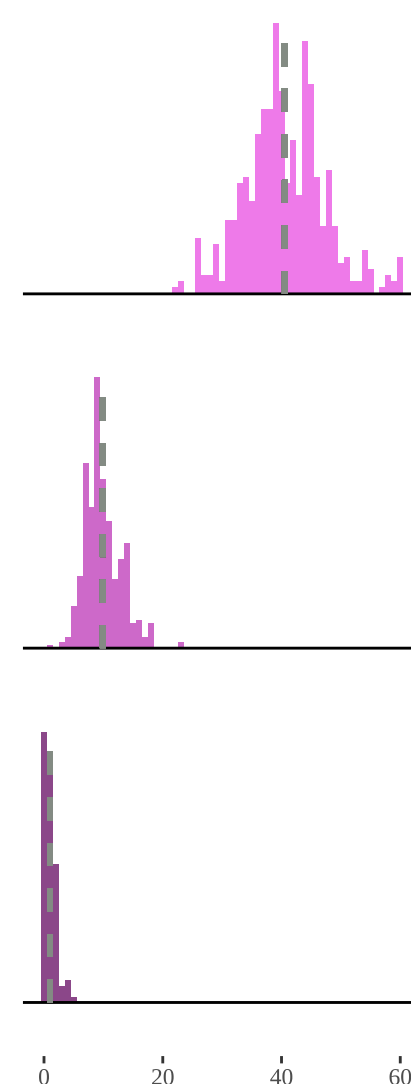
■ $k=7, \alpha = 0.85, \beta = 0.4 \rightarrow \mu = 5.07 \rho = 0.46, \gamma = -0.46$
■ $k=7, \alpha = 0.85, \beta = 0.15 \rightarrow \mu = 3.47 \rho = 0.71, \gamma = 0$
■ $k=7, \alpha = 0.5, \beta = 0.05 \rightarrow \mu = 0.59 \rho = 0.44, \gamma = 1.05$

PoDAR(1)

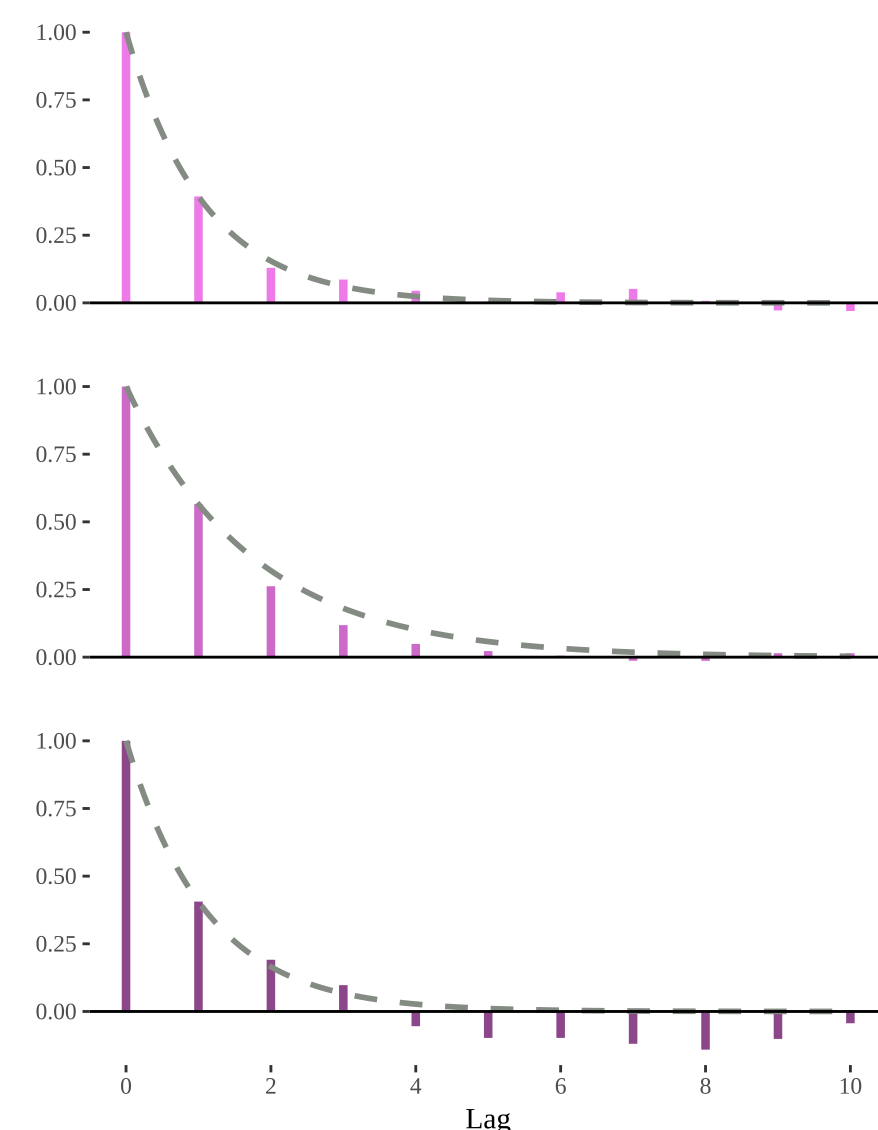
Time series



Marginal distribution



Autocorrelation function



■ $\lambda = 40, \tau = 0.4 \rightarrow \mu = 40.55 \rho = 0.39, \gamma = 0.25$
■ $\lambda = 10, \tau = 0.6 \rightarrow \mu = 9.9 \rho = 0.57, \gamma = 0.72$
■ $\lambda = 1, \tau = 0.4 \rightarrow \mu = 0.98 \rho = 0.41, \gamma = 1.23$