# BinAR(1)



Time series — Marginal distribution — Sample ACF
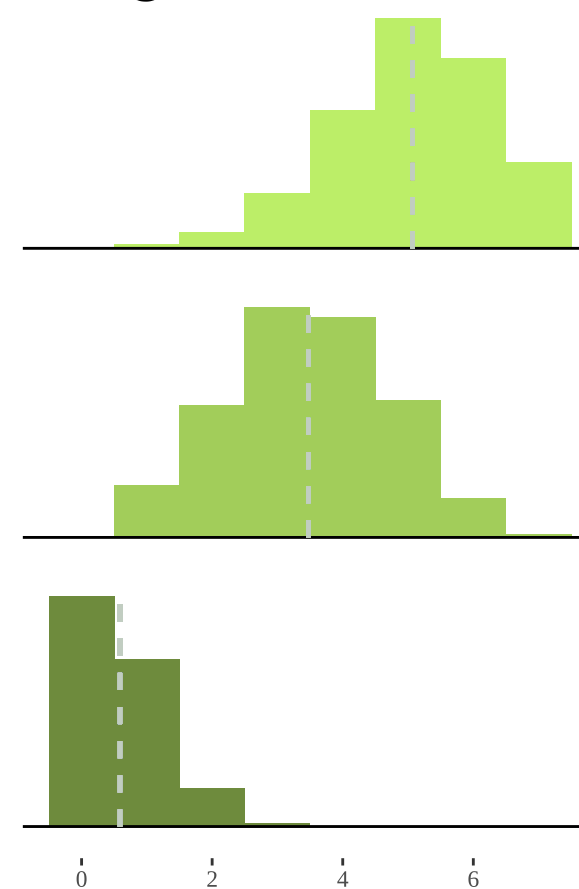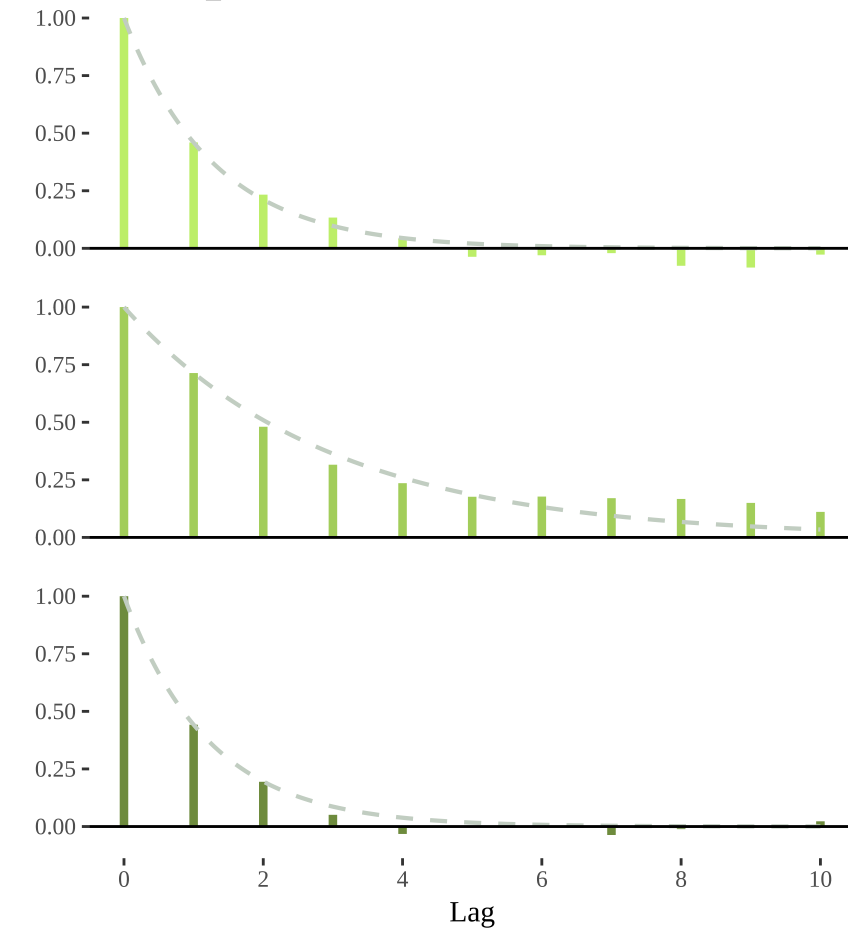
$k = 7, \quad \alpha = 0.85, \quad \beta = 0.4 \quad \rightarrow \quad \rho = 0.46, \quad \mu = 5.07, \quad \sigma^2 = 1.53, \quad \gamma = -0.46$

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

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