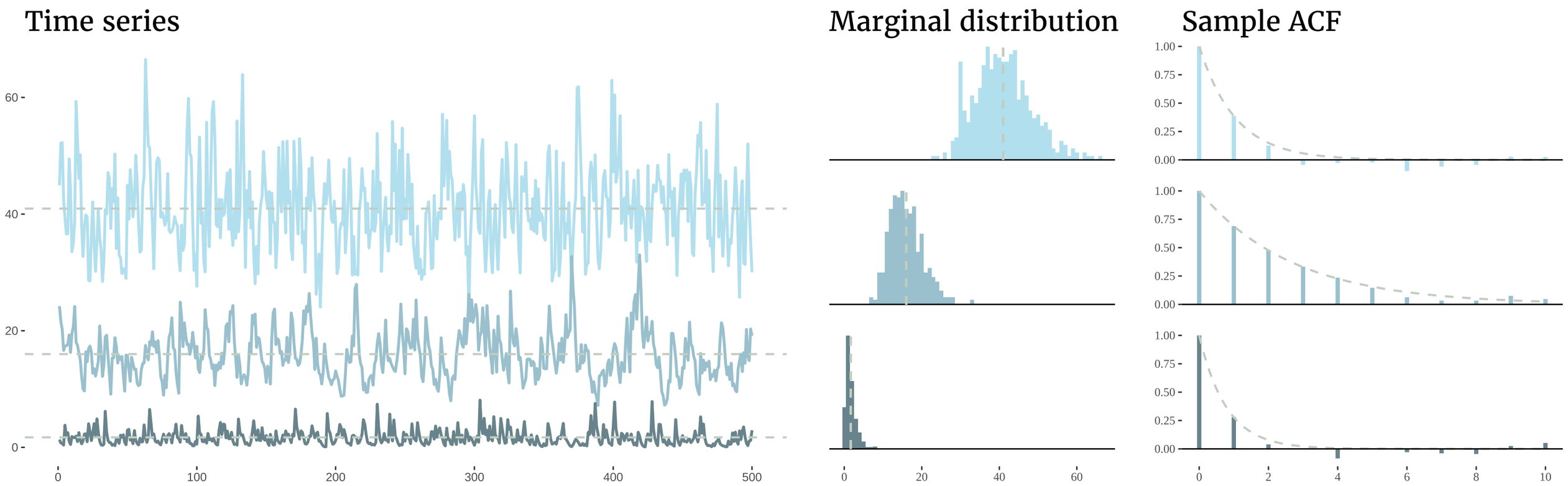
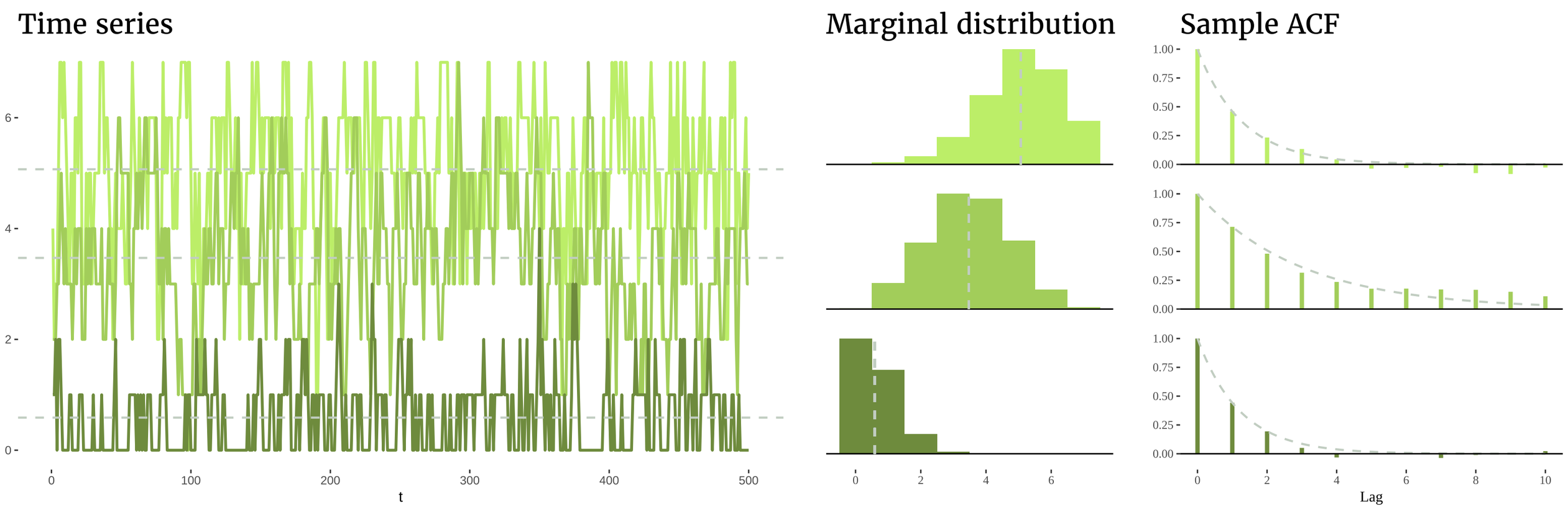
# $\chi^2\mathrm{AR}(1)$



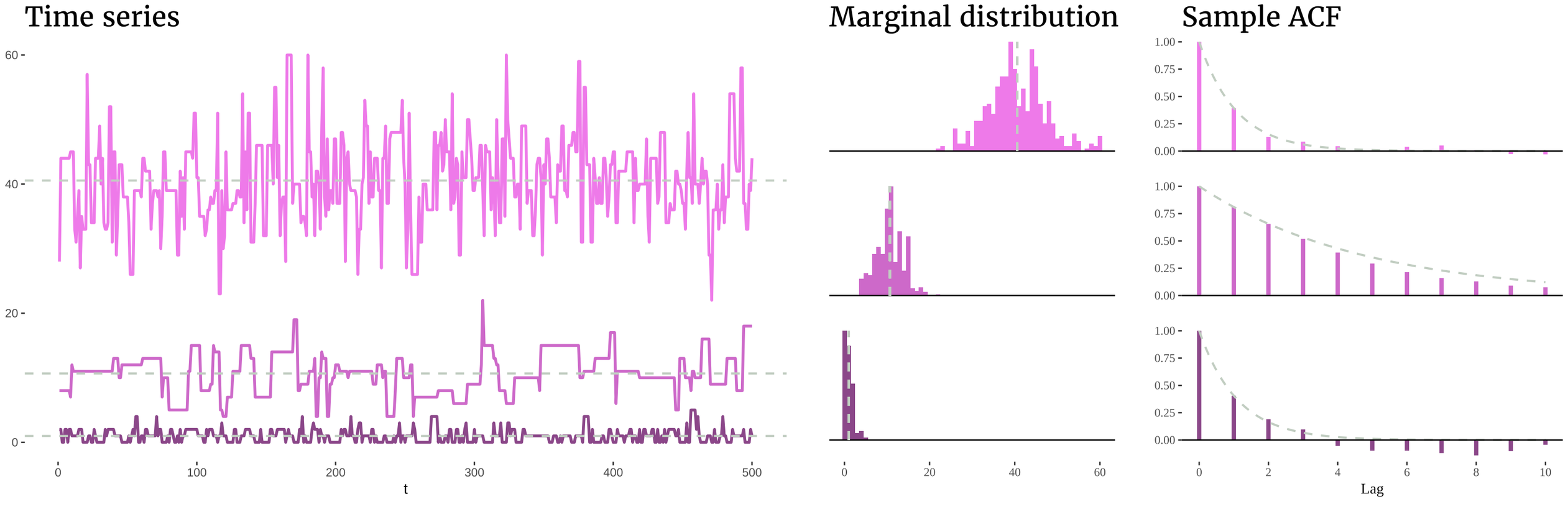

- c = 0, $\nu = 25$, $\varphi = 0.4$ → $\mu = 40.94$, $\sigma^2 = 53.97$, $\gamma = 0.45$
- c = 0, $\nu = 5$, $\varphi = 0.7$ → $\mu = 16$, $\sigma^2 = 17.79$, $\gamma = 0.66$
- c = 0, $\nu = 1$, $\varphi = 0.4$ → $\mu = 1.72$, $\sigma^2 = 1.86$, $\gamma = 1.67$

# $\mathrm{BinAR}(1)$




- k = 7, $\alpha = 0.85$, $\beta = 0.4$ → $\rho = 0.46$, $\mu = 5.07$, $\sigma^2 = 1.53$, $\gamma = -0.46$
- k = 7, $\alpha = 0.85$, $\beta = 0.15$ → $\rho = 0.71$, $\mu = 3.47$, $\sigma^2 = 1.66$, $\gamma = 0$
- k = 7, $\alpha = 0.5$, $\beta = 0.05$ → $\rho = 0.44$, $\mu = 0.59$, $\sigma^2 = 0.49$, $\gamma = 1.05$

# $\mathrm{PoDAR}(1)$




- $\lambda = 40$, $\tau = 0.4$ → $\rho = 0.39$, $\mu = 40.55$, $\sigma^2 = 45.73$, $\gamma = 0.25$
- $\lambda = 10$, $\tau = 0.8$ → $\rho = 0.81$, $\mu = 10.67$, $\sigma^2 = 10.15$, $\gamma = 0.09$
- $\lambda = 1$, $\tau = 0.4$ → $\rho = 0.41$, $\mu = 0.98$, $\sigma^2 = 1.11$, $\gamma = 1.23$