(p, d)	RMSE
(1, 1)	1.92049
(2, 1)	1.91002
(3, 0)	1.64051
(4, 0)	1.64892
(5, 0)	**1.61823**

Table 1: The root mean square error (RMSE) for p and d over the sample of legitimate transaction sequence, where p represents the number of AR terms and d represents the order of differencing. The optimal value of p and d can be often founded at which the lowest RMSE.