A Study on Non-Gaussian Time Series Modeling and Applications

Thesis submitted to the Mahatma Gandhi University, Kottayam in partial fulfilment for the requirements for the Degree of

Doctor of Philosophy

in Statistics Under the Faculty of Science

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CERTIFICATE

This is to certify that this thesis entitled A Study on Non-Gaussian Time Series Modeling and Applications is a bonafide record of original research work carried out by Smt. Seetha Lekshmi V. under my supervision and guidance in the P.G and Research Department of Statistics, St. Thomas College, Pala in partial fulfilment of the requirements for the Ph.D. Degree of the Mahatma Gandhi University, Kottayam. I further certify that no part of this work has previously formed the basis for the award of any Degree, Diploma or other titles of any University or Society.

Pala 23-10-2003 Dr. K.K. Jose (Supervising Teacher)

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CONTENTS

CL			Page
	pter 1 oductio	n and Summary	01
1.1 1.2 1.3	Non-Gaussian Time Series Modeling-A Review Summary of the present work Preliminary Concepts		
	1.3.1 1.3.2 1.3.3 1.3.4 1.3.5 1.3.6 1.3.7 1.3.8 1.3.9 1.3.10 1.3.11 1.3.12 1.3.13	Infinite divisibility Self decomposability Stable Distributions on R	10 11 11 12 15 16 19 20 21 22 23 23 24
Cha	pter 2		
		Exponential Distribution and Applications	25
2.1 2.2 2.3 2.4	Application order at 2.4.1.	etric Exponential Distribution etric Gamma Distribution cation of GED (λ) and GGD (λ , k) distribution in first autoregressive time series modeling The distribution of sums of stationary intervals	25 25 28 30 32
2.5 2.6 2.7	Genera GED a	The joint distribution of (X_n, X_{n-1}) alization to a k^{th} order autoregressive process and Subordinated process s of density function and c.d.f.	33 33 34 35

Chaj	oter 3				
Geor	metric Mittag-Leffler Distributions and Processes	40			
3.1	Introduction	40			
3.2	Geometric Mittag-Leffler distribution	41			
3.3	Geometric Semi Mittag-Leffler distribution	44			
3.4	Autoregressive models in geometric Mittag-Leffler marginals	45			
3.5	Joint distribution of (X_n, X_{n-1})	47			
3.6	Sums of stationary intervals	48			
3.7	Characterization of geometric Mittag-Leffler distribution	49			
3.8	Generalization to a k th order autoregressive process	50			
3.9	Applications	51			
Cha	pter 4				
	Geometric α-Laplace Distribution and Applications				
4.1	Introduction	52			
4.2	Semi α-Laplace distribution	53			
4.3	Geometric Semi α-Laplace distribution	54			
4.4	AR(1) models with Semi α -Laplace marginals 4.4.1 The Joint distribution of X_n and X_{n-1}	56 57			
4.5	Geometric α -Laplace distribution 4.5.1 The joint distribution of X_n and X_{n-1}	58 60			
4.6	Geometric Laplace distribution 4.6.1 The joint distribution of (X_n, X_{n-1})	60 64			
4.7	Generalization to a k th order autoregressive process	64			
4.8	Applications	65			
Chi	mton 5				
	pter 5 pregressive Processes with tailed Marginals	66			
	regressive Frocesses with tailed war ginas	(1) (2) (1)			
5.1	Introduction	66			
5.2	Exponential tailed distribution	67			
53	Geometric Exponential tailed distribution	68			
54	Geometric gamma tailed distribution	68			
5.5	Geometric Mittag-Leffler tailed distribution	68			
56	Geometric Semi Mittag-Leffler tailed distribution	69			

5.7 5.8	Geometric Semi α-Laplace tailed distribution Autoregressive models with tailed marginal distribution		
	5.8.1	Geometric Exponential tailed autoregressive processes	71
	5.8.2	Geometric gamma tailed autoregressive processes	72
	5.8.3	Geometric Mittag-Leffler tailed autoregressive processes	74
	5.8.4	Geometric Semi α-Laplace tailed autoregressive processes	75
			200
Refe	References		