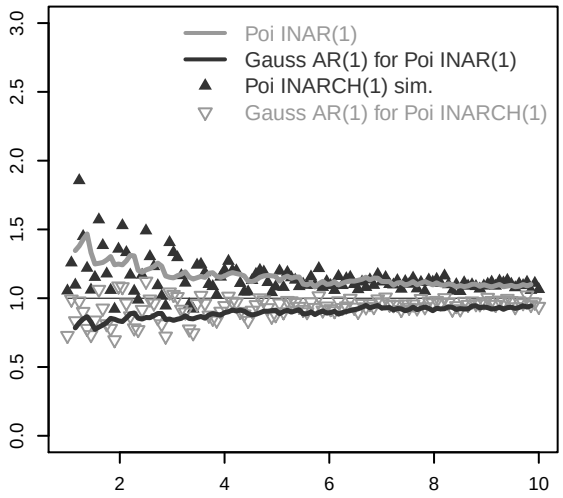
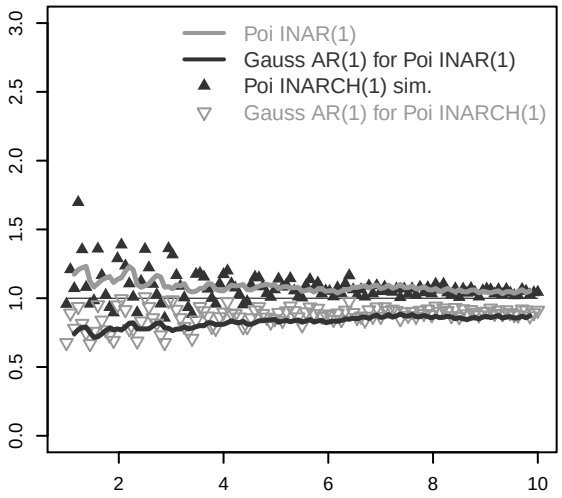
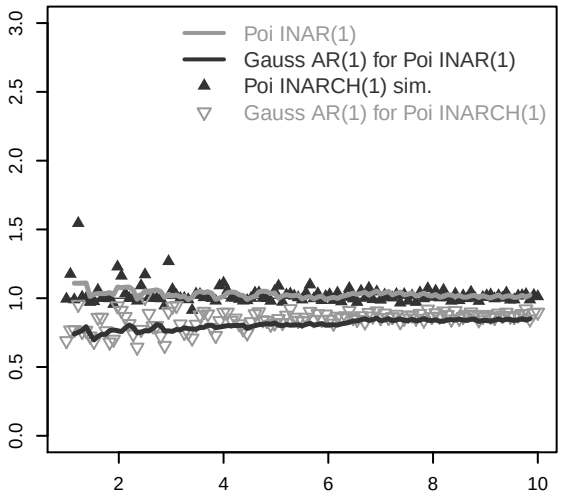
RMEL Poisson INARCH(1) vs. Poisson INAR(1)



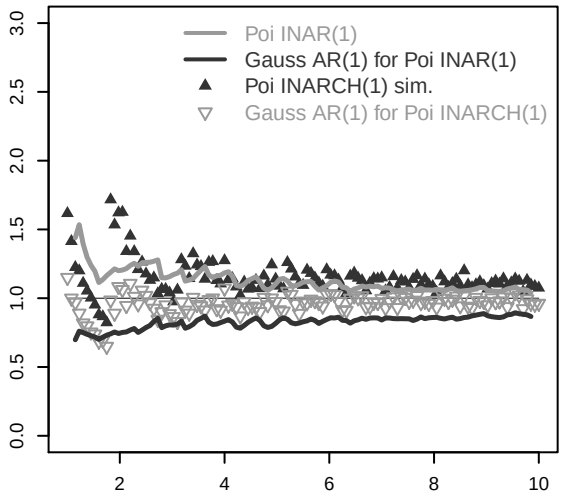
α=0.33, T=75, filt=1/5



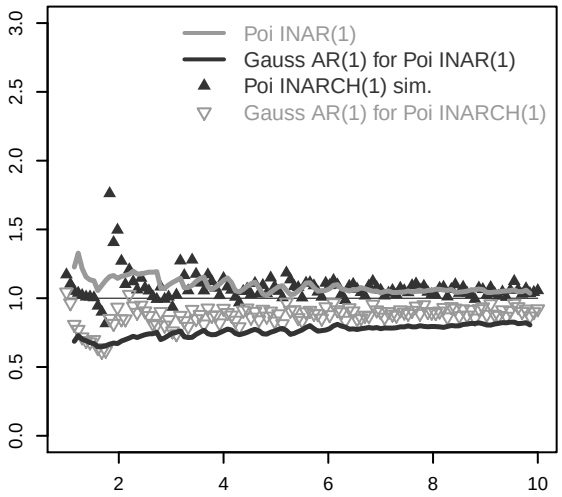
α=0.33, T=250, filt=1/5



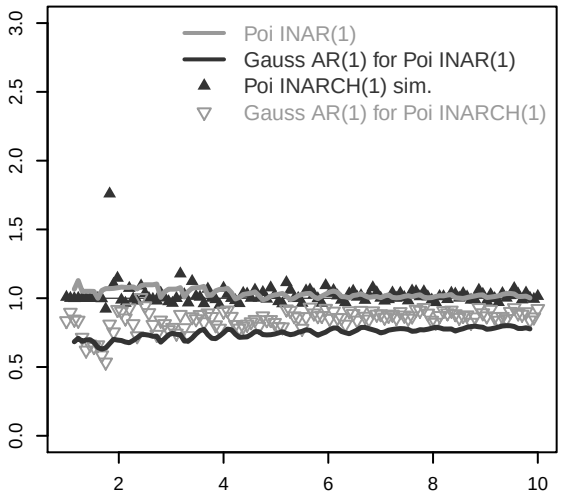
α=0.33, T=2500, filt=1/5



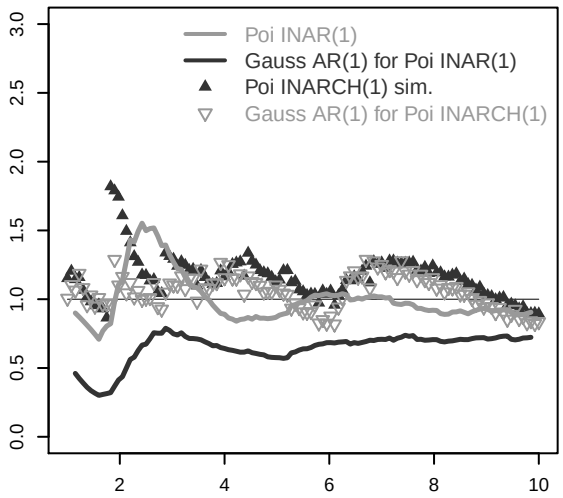
α=0.55, T=75, filt=1/5



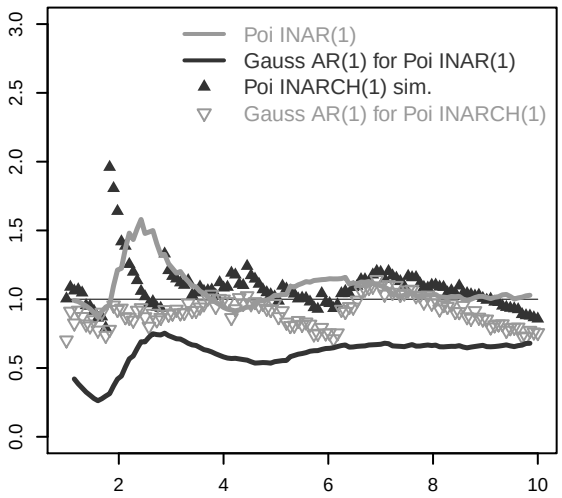
α=0.55, T=250, filt=1/5



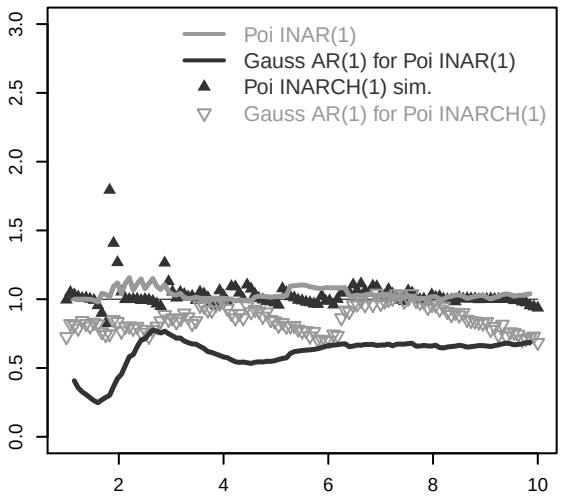
α=0.55, T=2500, filt=1/5



α=0.8, T=75, filt=1/5



α=0.8, T=250, filt=1/5



α=0.8, T=2500, filt=1/5