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Departamento de Estatística



Anais

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Numbers of regressors in DFA method

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Resumo: The method of detrended fluctuation analysis (DFA), proposed by Peng et al. (1994), is useful in revealing the extent of long-range dependence in time series. The objective of this technique is to evaluate the statistical fluctuation $F(l)$ in order to obtain a set of measures, where l represents the window length. By varying the length l , the fluctuation can be characterized by the scaling exponent, that is, the slope coefficient of the line obtained by the regression of $\ln(F(l))$ on $\ln(l)$. Here we carried out some Monte Carlo simulations on fractionally differenced ARIMA(0, d , 0) model, to investigate the effect of the numbers of regressors in DFA Method.

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