

On Models of Time Series

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Abstract: *Recently a number of time series models have been constructed and studied for real valued observations using different marginal distributions by several researchers. Many naturally occurring time series observations show a tendency to follow asymmetric and heavy tailed distributions. A review of literature on some heavy tailed models of time series is done in this paper.*

Keywords: Asymmetric Geometric Linnik Distribution, Autoregressive model, Geometric Linnik Distribution, Tailed Generalized Geometric Linnik Distribution, Time Series

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