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Copula based BINAR models with applications

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In this paper we study the problem of modelling the integer-valued vector observations. We consider the BINAR(1) models defined via copula-joint innovations. We review different parameter estimation methods and analyse estimation methods of the copula dependence parameter. We also examine the case where seasonality is present in integer-valued data and suggest a method of deseasonalizing them. Finally, an empirical application is carried out.

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