New estimators for the parameters of the $SDLINAR(1)$ model

Miroslav M. Ristić[1], Aleksandar S. Nastić[1], and Miodrag S. Djordjević[1]

[1]Department of Mathematics, Faculty of Sciences and Mathematics, University of Niš,
miristic72@gmail.com, anastic@pmf.ni.ac.rs, dmiodrag@pmf.ni.ac.rs

In this paper we present a new estimators for the parameters of the $INAR$ model with skewed discrete Laplace marginal distribution. These estimators are based on the sample cross-covariances. We discuss the asymptotic behavior of the estimators.

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