
Contents

| | |
|--|----------|
| <i>List of Figures</i> | vi |
| 1 Introduction and Summary | 1 |
| 1.1 Introduction | 1 |
| 1.2 Review of Literature | 2 |
| 1.3 Basic Concepts | 5 |
| 1.3.1 Introduction to Time Series Analysis | 5 |
| 1.3.2 γ -thinning | 7 |
| 1.3.3 Discrete Self-Decomposability | 7 |
| 1.3.4 Discrete Stable | 8 |
| 1.3.5 Discrete Infinite Divisibility | 8 |
| 1.3.6 Geometric Infinite Divisibility | 9 |
| 1.3.7 INAR(1) Processes | 10 |
| 1.3.8 INAR(ρ) and Branching Processes | 10 |
| 1.3.9 Entropy and Information Theory | 11 |
| 1.4 Objectives of the Present Research | 11 |

| | |
|---|-----------|
| 1.5 Summary and Outline of the Thesis | 12 |
| References | 17 |
| | |
| 2 Integer Valued Autoregressive Processes with Generalized Discrete Mittag-Leffler Marginals | 25 |
| 2.1 Introduction | 25 |
| 2.2 Generalized Discrete Mittag-Leffler distribution | 28 |
| 2.2.1 Joint Distribution of (X_{n-1}, X_n) | 30 |
| 2.3 Geometric Generalized Discrete Mittag-Leffler Distribution | 30 |
| 2.3.1 Geometric Generalized Discrete Mittag-Leffler Processes | 31 |
| 2.3.2 INAR(ρ) Process with GGDML Marginal Distribution | 32 |
| 2.4 Further Extensions of GDML and GGDML Distributions | 33 |
| 2.4.1 Geometric Generalized Discrete Semi Mittag-Leffler Processes | 35 |
| 2.4.2 k^{th} Order GGDSML Processes | 37 |
| 2.5 Bivariate Discrete Semi Mittag-Leffler (BDSML) Distribution | 37 |
| 2.6 Geometric Generalized Bivariate Discrete Semi Mittag-Leffler Distribution | 39 |
| 2.6.1 GGBDSML Processes | 40 |
| 2.7 Application to an Empirical Data | 42 |
| 2.8 Conclusions | 42 |
| References | 43 |
| | |
| 3 Discrete Stable-Linnik Processes and Generalizations | 46 |
| 3.1 Introduction | 46 |
| 3.2 Discrete Stable-Linnik Distribution | 49 |
| 3.2.1 Discrete Semi Stable-Linnik Distribution | 51 |
| 3.2.2 Bivariate Discrete Semi Stable-Linnik Distribution | 51 |
| 3.3 Discrete Stable-Linnik Processes | 52 |
| 3.4 Joint Distribution of (W_{n-1}, W_n) | 54 |
| 3.4.1 Regression Behaviour of DSL(1) Process | 54 |

| | | |
|-----------------------------|---|-----------|
| 3.5 | Geometric Discrete Stable-Linnik Distribution | 55 |
| 3.5.1 | Geometric Discrete Semi Stable-Linnik Distribution | 56 |
| 3.6 | Geometric Discrete Stable-Linnik Processes | 57 |
| 3.7 | INAR(ρ) Process of GDSL Distribution | 59 |
| 3.7.1 | Geometric Discrete Semi Stable-Linnik Processes | 60 |
| References | | 60 |
| 4 | A New INAR(1) Time Series Model with Lüders Formel I Marginal Distribution | 63 |
| 4.1 | Introduction | 63 |
| 4.2 | Lüders Formel I Distribution | 66 |
| 4.3 | LFINAR(1) Processes | 67 |
| 4.3.1 | Moments of the LFINAR(1) Processes | 68 |
| 4.3.2 | Bivariate Distribution of (X_{n-1}, X_n) | 69 |
| 4.4 | Geometric Lüders Formel I Distribution | 70 |
| 4.5 | Geometric Lüders Formel I Processes | 71 |
| 4.6 | k^{th} Order GLFINAR Processes | 73 |
| 4.7 | An Application of Lüders Formel I Distribution | 74 |
| References | | 74 |
| 5 | Delaporte Processes | 77 |
| 5.1 | Introduction | 77 |
| 5.2 | Delaporte Distribution and its Properties | 79 |
| 5.3 | First Order Delaporte Autoregressive processes | 85 |
| 5.3.1 | Sample Path Properties | 87 |
| 5.3.2 | Joint Distribution of (X_{n-1}, X_n) | 87 |
| 5.4 | Geometric Delaporte Distribution | 89 |
| 5.5 | Geometric Delaporte Autoregressive Processes | 91 |
| 5.5.1 | INAR(ρ) Processes of Geometric Delaporte Distribution | 93 |
| 5.6 | Semi Delaporte Distribution | 94 |

| | |
|--|------------|
| 5.6.1 Geometric Semi Delaporte Distribution | 94 |
| 5.7 Geometric Semi Delaporte Processes | 95 |
| 5.8 Conclusion | 95 |
| References | 96 |
| | |
| 6 On Discrete Laplace Distribution, Shannon Entropy and Integer-valued Autoregressive Processes | 99 |
| 6.1 Introduction | 99 |
| 6.2 Various Entropy Measures | 103 |
| 6.2.1 Shannon Entropy | 103 |
| 6.3 Discrete Laplace Distributions | 104 |
| 6.4 Maximum Entropy Property | 105 |
| 6.5 Geometric Discrete Laplace Distribution | 109 |
| 6.6 First Order Geometric Discrete Laplace Autoregressive Processes | 111 |
| 6.7 Generalization to a k^{th} Order Geometric Discrete Laplace Processes | 113 |
| 6.8 Discrete Poisson-Laplace Distribution | 114 |
| 6.9 Geometric Discrete Poisson-Laplace Distribution | 115 |
| 6.10 First Order Geometric Discrete Poisson-Laplace Autoregressive Processes | 117 |
| 6.10.1 Bivariate Distribution of (X_{n-1}, X_n) | 119 |
| 6.11 Generalization to a k^{th} Order Geometric Discrete Poisson-Laplace Processes | 120 |
| 6.12 Application | 120 |
| References | 121 |
| | |
| 7 Katz Family of Distributions and Processes | 125 |
| 7.1 Introduction | 125 |
| 7.2 Katz Family of Distribution | 128 |
| 7.3 Integer Valued Autoregressive Process with Katz Family of Distributions | 130 |
| 7.4 Geometric Katz Family of Distributions | 132 |
| 7.5 Geometric KF Autoregressive Processes | 133 |

| | | |
|-------|--|------------|
| 7.6 | Generalization to a k^{th} Order Geometric Katz Family Processes | 135 |
| 7.7 | Applications of Katz Family | 136 |
| 7.7.1 | Concluding Remarks | 138 |
| | References | 138 |
| | Published Papers | 141 |
| | Index | 146 |