

$$\Phi_p(L)y_t = \Theta_q(L)u_t. \quad (1.3.1)$$

Si à la place de y_t dans (1.3.1), on a $(1 - L)^d y_t$, alors y_t est un processus $ARIMA(p, d, q)$. L'équation correspondante est

$$\Phi_p(L)(1 - L)^d y_t = \Theta_q(L)u_t. \quad (1.3.2)$$

Noter qu'un processus $ARMA(p, q)$ est aussi un processus $ARIMA(p, 0, q)$. Si d est supérieur ou égal à 1, alors y_t n'est pas stationnaire. Pour obtenir un processus stationnaire, y_t doit être différencié d fois.

L'équation (1.3.2) peut être généralisée en permettant à d de prendre des valeurs réelles. D'abord, notons que si d est un entier ($d \geq 0$), alors $(1 - L)^d$ peut-être réécrit comme

$$(1 - L)^d = \sum_{k=0}^d \binom{d}{k} (-1)^k L^k, \quad (1.3.3)$$

avec des coefficients binomiaux

$$\binom{d}{k} = \frac{d!}{k!(d-k)!} = \frac{\Gamma(d+1)}{\Gamma(k+1)\Gamma(d-k+1)}.$$

Ici, $\Gamma(x)$ désigne la fonction gamma. Comme la fonction est aussi définie pour tous les nombres réels, la définition des coefficients binomiaux, ci-dessus, peut être étendue à tous les réels :

$$\Gamma(z) = \begin{cases} \int_0^\infty t^{z-1} \exp^{-t} dt, & \text{si } z > 0 \\ \infty, & \text{si } z = 0 \\ z^{-1} \Gamma(1+z), & \text{si } -1 < z < 0 \end{cases}$$

Formellement, on peut définir $(1 - L)^d$ pour tout nombre réel d par

$$(1 - L)^d = \sum_{k=0}^\infty \binom{d}{k} (-1)^k L^k \quad (1.3.4)$$

Pour tous les entiers positifs d , seulement les $(d + 1)$ premiers termes sont non nuls dans (1.3.3), on retrouve ainsi la définition originale du dième opérateur de différence $(1 - L)^d$. Pour des valeurs non entières de d , la sommation dans (1.3.3) se fait sur un nombre infini d'indices. La définition (1.3.2) peut être étendue aux valeurs non entières de d de la manière qui suit :

Définition 1.6 : Soit $\{y_t, t \in \mathbb{Z}\}$ un processus stationnaire tel que

$$\Phi_p(L)(1 - L)^d y_t = \Theta_q(L)u_t \quad (1.3.5)$$

Transnational Integration Cause

Liyong Dong



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Table of Contents Tr Ne Joie Pr Sence R Int Gration Cause

1. Understanding the eBook Tr Ne Joie Pr Sence R Int Gration Cause
 - The Rise of Digital Reading Tr Ne Joie Pr Sence R Int Gration Cause
 - Advantages of eBooks Over Traditional Books
2. Identifying Tr Ne Joie Pr Sence R Int Gration Cause
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Tr Ne Joie Pr Sence R Int Gration Cause
 - User-Friendly Interface
4. Exploring eBook Recommendations from Tr Ne Joie Pr Sence R Int Gration Cause
 - Personalized Recommendations
 - Tr Ne Joie Pr Sence R Int Gration Cause User Reviews and Ratings
 - Tr Ne Joie Pr Sence R Int Gration Cause and Bestseller Lists
5. Accessing Tr Ne Joie Pr Sence R Int Gration Cause Free and Paid eBooks
 - Tr Ne Joie Pr Sence R Int Gration Cause Public Domain eBooks
 - Tr Ne Joie Pr Sence R Int Gration Cause eBook Subscription Services
 - Tr Ne Joie Pr Sence R Int Gration Cause Budget-Friendly Options

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 - ePub, PDF, MOBI, and More
 - Tr Ne Joie Pr Sence R Int Gration Cause Compatibility with Devices
 - Tr Ne Joie Pr Sence R Int Gration Cause Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Tr Ne Joie Pr Sence R Int Gration Cause
 - Highlighting and Note-Taking Tr Ne Joie Pr Sence R Int Gration Cause
 - Interactive Elements Tr Ne Joie Pr Sence R Int Gration Cause
8. Staying Engaged with Tr Ne Joie Pr Sence R Int Gration Cause
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Tr Ne Joie Pr Sence R Int Gration Cause
9. Balancing eBooks and Physical Books Tr Ne Joie Pr Sence R Int Gration Cause
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Tr Ne Joie Pr Sence R Int Gration Cause
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Tr Ne Joie Pr Sence R Int Gration Cause
 - Setting Reading Goals Tr Ne Joie Pr Sence R Int Gration Cause
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Tr Ne Joie Pr Sence R Int Gration Cause
 - Fact-Checking eBook Content of Tr Ne Joie Pr Sence R Int Gration Cause
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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