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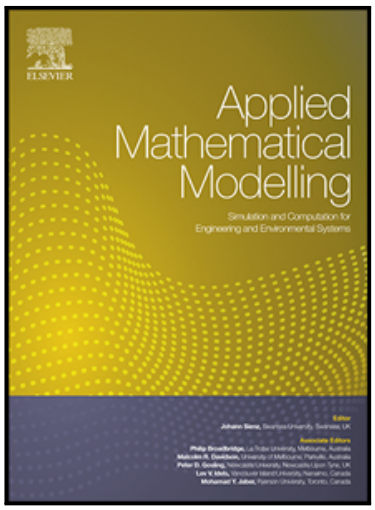

Estimation of parameters in the self-exciting threshold autoregressive processes for nonlinear time series of counts

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Highlights

- Redefined the SETINAR(2,1) model under a weaker condition.
- The first time using nonparametric method to estimate integer-valued threshold model and to test the model parameters.
- Provide an estimation method to quickly estimate threshold value for integer-valued threshold models.

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