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On a Method of Estimating Parameters in non-Negative ARMA Models

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Abstract: The purpose of this paper is to introduce a method of estimating parameters in non-negative ARMA processes. The method is a generalization of the procedures which were derived for autoregressive and moving-average processes. The estimates are constructed in the form of minima of certain fractions or some functions of these minima. A theorem concerning the strong consistence of these estimates is proved and its applications to the models ARMA(1,1), ARMA(2,1) and ARMA(p,1), p¿2 are demonstrated.

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