

Ord, K.; Fernandes, C.; Harvey, A. C.

Time series models for multivariate series of count data. (English) [Zbl 0878.62061](#)

Subba Rao, T. (ed.), *Developments in time series analysis*. In honour of Maurice B. Priestley. London: Chapman & Hall. 295-309 (1993).

The first section reviews the relevant univariate models from *A. C. Harvey* and *C. Fernandes* [*J. Bus. Econ. Stat.* 7, 407-422 (1989)] and the next section then shows how these models may be brought together. The properties of the implied joint distributions and joint predictive distributions of the observations are then derived. The following section describes how explanatory variables may be incorporated into the model and the next one gives an application. One of the examples in Harvey and Fernandes concerned the modelling of the series of goals scored by England against Scotland in football matches at Hampden Park, Glasgow, and the final section estimates a multivariate model which considers the goals scored by both teams.

For the entire collection see [\[Zbl 0846.00010\]](#).

MSC:

[62M10](#) Time series, auto-correlation, regression, etc. in statistics (GARCH)

[62P99](#) Applications of statistics

Cited in **5** Documents