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ON THE CONSTRUCTION OF THE WOLD DECOMPOSITION FOR NON-STATIONARY STOCHASTIC PROCESSES

Hannu Niemi

Abstract: It is presented a relation between the Wold decomposition for a second order stochastic process $x(t), t \in R$, having a spectral representation and the Lebesgue decomposition, with respect to the Lebesgue measure, for the spectral measure of $x(t), t \in R$.

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