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PERIODIC OBSERVATIONS OF HARMONIZABLE SYMMETRIC STABLE SEQUENCES

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Abstract: For harmonizable symmetric stable sequences we solve the following prediction problem: Assume that the values of the sequence are known at all odd integers. Compute the metric projection of an unknown value onto the space spanned by the known values as well as the corresponding approximation error. We study several questions related to this prediction problem such as regularity and singularity, Wold type decomposition, interrelations between the spaces spanned by the values at the even and odd integers, respectively.

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