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INNOVATION AND FACTORIZATION OF THE DENSITY OF A REGULAR PC SEQUENCE

Andrzej Makagon

Abstract: In this paper we study an innovation representation of a periodically correlated (PC) sequence and describe the factorization of the densities of a regular PC sequence generated by its innovation. As a byproduct we obtain a certain factorization of vector analytic functions which may be of interest in the theory of Hardy spaces.

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