

STATIONARY SEQUENCES ASSOCIATED WITH A PERIODICALLY
CORRELATED SEQUENCE

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Abstract: Arranging a periodically correlated sequence (PC) with period T into blocks of length T generates a T -dimensional stationary sequence. In this paper we discuss two other transformations that map PC sequences into T -dimensional stationary sequences and study their properties. We also indicate possible applications of these mappings in the theory of PC processes and, in particular, for study of PARMA systems. The presented construction is both a simplification and enhancement of the construction given in [20].

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