PROBABILITY AND MATHEMATICAL STATISTICS Vol. 18, Fasc. 2 (1998), pp. 351–357

SOME REMARKS ON J_0 -REGULARITY AND J_0 -SINGULARITY OF q-VARIATE STATIONARY PROCESSES

Lutz Klotz Franz Schmidt

Abstract: We give a new proof of Makagon's and Weron's criterion for J_0 -regularity (see [4], Theorem 5.3), and discuss some conditions of J_0 -singularity of q-variate stationary processes.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE