PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 4, Fasc. 1 (1984), pp. 67–78

AUTOREGRESSIVE STRUCTURES AND DECOMPOSABILITY SEMIGROUPS

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Abstract: A linear operator A is said to be $admissible$ for a probability measure μ on a finite-dimensional vector space if there exists a stationary sequence X_n $(n = 0, \pm 1, ...)$ of random vectors with the probability distribution μ such that $X_{n+1} = AX_n + U_n$, where random vectors U_n are independent and identically distributed. The aim of this paper is to give a characterization of admissible operators for any probability measure in terms of its decomposability semigroup.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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