

SPECTRAL REPRESENTATION OF PERIODICALLY CORRELATED
SEQUENCES

Andrzej Makagon
Abolghassem Miamee

Abstract: There are two platforms for analyzing stochastic processes: *time domain* and *spectral domain*. For periodically correlated processes both of these analyses have been discussed through invoking their close tie with multivariate stationary processes. In this note we present a direct approach to the spectral properties of periodically correlated processes.

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