Stationary Sequences Associated with a Periodically Correlated Sequence

Andrzej Makagon

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].

2000 AMS Mathematics Subject Classification: Primary: 62M10; Secondary: 60G10.

Keywords and phrases: Periodically correlated sequence, stationary sequence, PARMA system.

The full text is available here.