

THEORETICAL PREDICTION OF PERIODICALLY CORRELATED SEQUENCES

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Abstract: The paper deals with a spectral analysis and prediction of periodically correlated (PC) sequences. In particular, a moving average representation of a predictor is obtained and its coefficients are described in the language of outer factors of spectral line densities of the sequence. A comprehensive and self-contained overview of the spectral theory of PC sequences is included. The developed technique is used to compute the spectrum and an optimal moving average representation of a PC solution to a PARMA system of equations.

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