

论文

ASYMPTOTIC BEHAVIOR OF THE ESTIMATES OF HIGHER ORDER SPECTRA UNDER TRUNCATED WINDOW

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摘要 This paper is concerned with the asymptotic behavior of the estimation of higher order spectra of stationary processes. Under suitable conditions, the L_2 -consistency, the bias of the estimation and the truncated take optimum weight function are given; and the asymptotic normality result is approved.

关键词 [Higher order spectra, higher order perio](#)

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Key words [Higher order spectra](#) [higher order periodogram](#) [optimal weight function](#) [stationary processes](#)

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