



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

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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.

<u>存档文本</u>

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