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Aggregation of isotropic autoregressive fields

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This note constitutes a corrigendum to the article of Azomahou, JSPI, 139:2581-2597. The aggregation of isotropic four nearest neighbors autoregressive models on the lattice, with random coefficient, is investigated. The spectral density of the resulting random field is studied in details for a large class of law of the AR coefficient. Depending on this law, the aggregated field may exhibit short memory or isotropic long memory.

Subjects: **Statistics Theory (math.ST)**; Probability (math.PR)

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