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decompose a stationary time series $\{X_t\}$ into a combination of sinusoids, with random (and uncorrelated) coefficients. Just as in Fourier analysis, where we decompose (deterministic) functions into combinations of sinusoids. This is referred to as 'spectral analysis' or analysis in the 'frequencyIntroduction to Time Series Analysis. Lecture 15.The elementary text by Brockwell & Davis Introduction to Time Series and Forecasting presents the needed material on time series analysis. In Chapter 1, Priestly sets up the motivation for considering spectral analysis of stationary time series, and gives four practical reasons for the use of spectral methods.Amazon.com: Spectral Analysis and Time Series, Two-

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