

## Quantitative Finance &gt; General Finance

# A Spectral Analysis of Business Cycle Patterns in UK Sectoral Output

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This paper studies business cycle patterns in UK sectoral output. It analyzes the distinction between white noise processes and their non-white noise counterparts in the frequency domain and further examines the associated features and patterns for the process where white noise conditions are violated. The characteristics of these sectors, arising from their institutional features that may influence business cycles behavior and patterns, are discussed. The study then investigates the output of UK GDP sectors empirically, revealing their similarities and differences in their business cycle patterns.

Subjects: **General Finance (q-fin.GN)**; Statistical Finance (q-fin.ST); Applications (stat.AP)

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