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Mathematics > Statistics Theory

(Submitted on 18 May 2011)

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Subjects:Statistics Theory (math.ST); Probability (math.PR)MSC classes:60G10Cite as:arXiv:1105.3510 [math.ST]
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made on either the driving noise sequence or the coefficient matrices.

ARMA equations with i.i.d. noise

Peter J. Brockwell, Alexander Lindner, Bernd Vollenbroeker

Strictly stationary solutions of multivariate

We obtain necessary and sufficient conditions for the existence of strictly stationary solutions of

ARMA\$(p,q)\$ equations these conditions are expressed in terms of the characteristic polynomials of

matrix, the moving average coefficient matrices and the noise sequence. No a priori assumptions are

the defining equations and moments of the driving noise sequence, while for \$p=1\$ an additional characterization is obtained in terms of the Jordan canonical decomposition of the autoregressive

multivariate ARMA equations with independent and identically distributed noise. For general

Submission history

From: Alexander Lindner [view email] [v1] Wed, 18 May 2011 01:55:11 GMT (24kb)

Which authors of this paper are endorsers?

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