Title:
Nonparametric Functionals of Spectral Distributions and Their Applications to Time Series Analysis

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Abstract:

There is a close analogy between empirical distributions of i.i.d. random variables and spectral distributions of wide-sense stationary processes. Herein we make use of this analogy to develop nonparametric comparisons of two spectral distributions and nonparametric tests of stationarity versus change-point alternatives via spectral analysis of a time series.