READINGS ON FREQUENCY DOMAIN TIME SERIES

Here are some books containing material on frequency domain time series.


The following book reprints some econometrics papers on long memory, mostly from the point of view of the frequency domain.


Here are a few of the many papers from the econometrics literature which make use of frequency domain ideas. Most of these can be downloaded from the NYU Bobst library website, or using MathSciNet at http://www.ams.org/mathscinet


