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University of Pennsylvania Chapter 1. The Wold Representation and its Approximation 1 1.1 Economic Time Series and Their Analysis1 1.2 The Environment1 1.3 White Noise 3 1.4 The Wold Decomposition and the General Linear Process4 1.5 Approximating the Wold Representation6 1.5.1The MA(q) Process6 1.5.2The AR(p) Process6 1.5.3The ARMA(p;q) Process6

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