

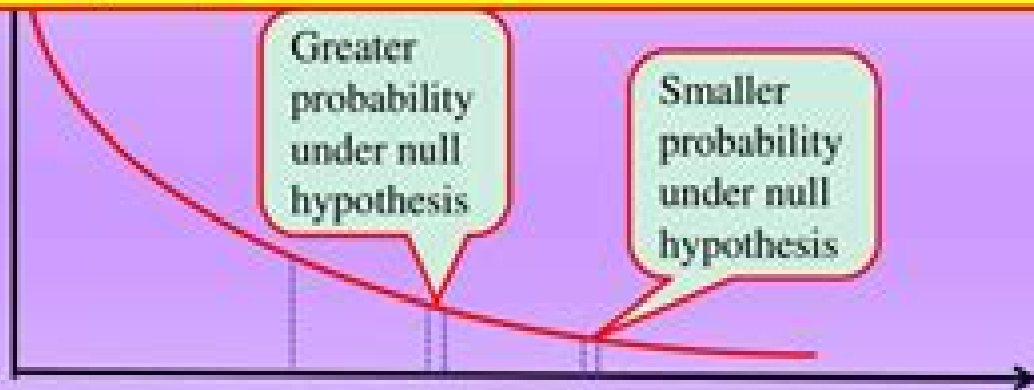


Frequency domain Causal Analysis Methods based on Two Statistics

RPDC causality $j \rightarrow i$ $\hat{\lambda}_{ij}(\omega) = N \hat{\mathbf{X}}_j(\omega)^* \hat{\mathbf{V}}_j(\omega)^{-1} \hat{\mathbf{X}}_j(\omega)$

Under the null hypothesis of $|A_{ij}(\omega)|^2 = 0$, $N \rightarrow \infty$, $\hat{\lambda}_{ij}(\omega) \rightarrow \chi^2_{k_i}$ distribution

RPDC can be directly used to measure the strength of causality from x_j to x_i at ω



$\chi^2_{\alpha_0}$ $\hat{\lambda}_{ij}(\omega_2) < \hat{\lambda}_{ij}(\omega_1)$

$S_{max}(x_j) = \frac{1}{2\pi} \int_0^{2\pi} \hat{\lambda}_{ij}(\omega) d\omega$

Weaker causal Stronger causal

measure the strength of the causality between each pair of time series

Frequency Domain Causality Analysis Method For

CL Gary



Frequency Domain Causality Analysis Method For:

Decoding **Frequency Domain Causality Analysis Method For**: Revealing the Captivating Potential of Verbal Expression

In a time characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its capability to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Frequency Domain Causality Analysis Method For**," a mesmerizing literary creation penned by a celebrated wordsmith, readers embark on an enlightening odyssey, unraveling the intricate significance of language and its enduring impact on our lives. In this appraisal, we shall explore the book's central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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