

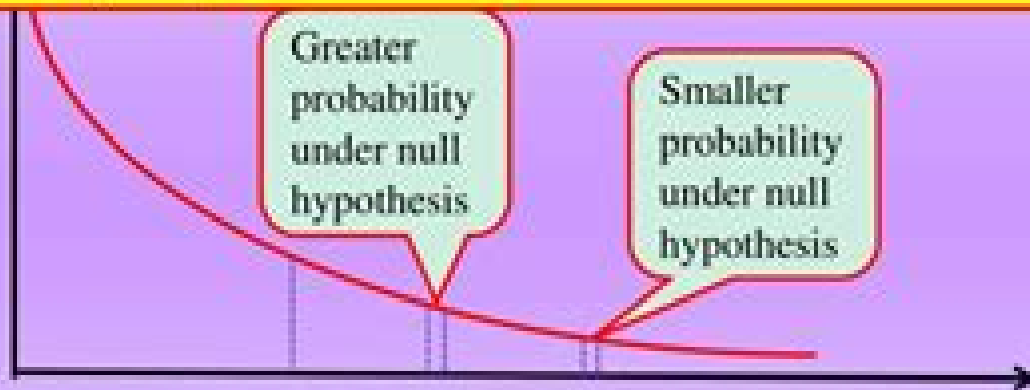


# Frequency domain Causal Analysis Methods based on Two Statistics

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  $\omega$



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

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

Stronger causal

Weaker causal

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

# Frequency Domain Causality Analysis Method For

**Huangqi Zhang**



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## **Table of Contents Frequency Domain Causality Analysis Method For**

1. Understanding the eBook Frequency Domain Causality Analysis Method For
  - The Rise of Digital Reading Frequency Domain Causality Analysis Method For
  - Advantages of eBooks Over Traditional Books
2. Identifying Frequency Domain Causality Analysis Method For
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Frequency Domain Causality Analysis Method For
  - User-Friendly Interface
4. Exploring eBook Recommendations from Frequency Domain Causality Analysis Method For
  - Personalized Recommendations
  - Frequency Domain Causality Analysis Method For User Reviews and Ratings
  - Frequency Domain Causality Analysis Method For and Bestseller Lists

5. Accessing Frequency Domain Causality Analysis Method For Free and Paid eBooks
  - Frequency Domain Causality Analysis Method For Public Domain eBooks
  - Frequency Domain Causality Analysis Method For eBook Subscription Services
  - Frequency Domain Causality Analysis Method For Budget-Friendly Options
6. Navigating Frequency Domain Causality Analysis Method For eBook Formats
  - ePub, PDF, MOBI, and More
  - Frequency Domain Causality Analysis Method For Compatibility with Devices
  - Frequency Domain Causality Analysis Method For Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Frequency Domain Causality Analysis Method For
  - Highlighting and Note-Taking Frequency Domain Causality Analysis Method For
  - Interactive Elements Frequency Domain Causality Analysis Method For
8. Staying Engaged with Frequency Domain Causality Analysis Method For
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Frequency Domain Causality Analysis Method For
9. Balancing eBooks and Physical Books Frequency Domain Causality Analysis Method For
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Frequency Domain Causality Analysis Method For
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Frequency Domain Causality Analysis Method For
  - Setting Reading Goals Frequency Domain Causality Analysis Method For
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Frequency Domain Causality Analysis Method For
  - Fact-Checking eBook Content of Frequency Domain Causality Analysis Method For
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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