

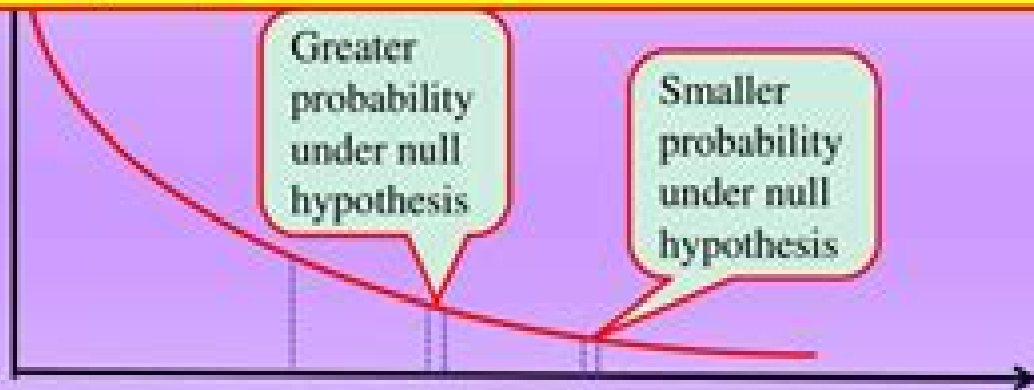


Frequency domain Causal Analysis Methods based on Two Statistics

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



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

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

Stronger causal

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

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Jin-Ying Zhang



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