

CHAPTER OVERVIEW

4: Spectral Analysis

This page is a draft and is under active development.

In this chapter, a general method is discussed to deal with the periodic components of a time series.

[4.1: Introduction to Spectral Analysis](#)

[4.2: The Spectral Density and the Periodogram](#)

[4.3: Large Sample Properties](#)

[4.4: Linear Filtering](#)

[4.5: Summary](#)

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