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Abstract. One of the basic models in much of time series analysis is that of a weakly stationary process, a process whose mean value function is constant and whose covariance function depends only on the difference in the times at which the observations are made.

Weakly Stationary Random Fields, Invariant Subspaces and ...

The first book to examine weakly stationary random fields and their connections with invariant subspaces (an area associated with functional analysis). It reviews current literature, presents central issues and most important results within the area. For advanced Ph.D. students, researchers, especially those conducting research on Gaussian theory.

Stationary sequence - Wikipedia

In probability theory specifically in the theory of stochastic processes, a stationary sequence is a random sequence whose joint probability distribution is invariant over time.