

Bispectrum and its use in nonlinear time series analysis

Google Scholar presents 15,100 works which contain either 'bispectrum' or 'bispectra' or 'bispectral' in the title and have appeared since 2000. It shows that the subjects of the lecture notes An Introduction to bispectral analysis and bilinear time series models of Subba Rao and M. Gabr (1984) are still in the focus of several researches and applications.

We shall consider some basic applications of the bispectrum like testing linearity and parameter estimation of nonGaussian time series and highlight some new results.

Gy. Terdik, Long-range dependence in higher order for non-Gaussian time series, Acta Sci. Math. (Szeged),74 (2008), 663-684.