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Title: Long-range dependence and asymptotic self-similarity in third order

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The object of this paper is studying the topic of long-range dependence and asymptotic self-similarity from the viewpoint of third-order time series analysis in frequency domain. The long-range dependent (LRD) time series in third-order is defined by the bispectrum and by the bicovariances. A Tauber type connection between these two definitions is shown.

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