

**Year: 2010**

**Vol.: 76**

**Fasc.: 3**

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

**Author(s):** György Terdik

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.

**Address:**

György Terdik  
Faculty of Informatics  
University of Debrecen  
4010, Debrecen P.O. Box 12  
Hungary