- Acheson, D. (1997) From Calculus to Chaos: An Introduction to Dynamics. Oxford: Oxford University Press
- Adams, J. W. (1991) A New Optimal Window. IEEE Transactions on Signal Processing, 39, 1753-69.
- Ahmed, N., Natarajan, T. and Rao, K. R. (1974) Discrete Cosine Transform. *IEEE Transactions on Computers*, 23, 90–3.
- Akaike, H. (1969) Fitting Autoregressive Models for Prediction. *Annals of the Institute of Statistical Mathematics*, 21, 243–7.
- ——— (1970) Statistical Predictor Identification. *Annals of the Institute of Statistical Mathematics*, 22, 203–17.
- (1974) A New Look at the Statistical Model Identification. *IEEE Transactions on Automatic Control*, 19, 716–22.
- Alavi, A. S. and Jenkins, G. M. (1965) An Example of Digital Filtering. Applied Statistics, 14, 70–4.
- Amrein, M. and Künsch, H. R. (2011) Approximate Variances for Tapered Spectral Estimates. *Signal Processing*, 91, 2685–9.
- Andersen, N. O. (1978) Comments on the Performance of Maximum Entropy Algorithms. *Proceedings of the IEEE*, 66, 1581–2.
- Anderson, T. W. (1971) The Statistical Analysis of Time Series. New York: John Wiley & Sons.
- ——— (2003) An Introduction to Multivariate Statistical Analysis (Third Edition). Hoboken, NJ: John Wiley & Sons.
- Babadi, B. and Brown, E. N. (2014) A Review of Multitaper Spectral Analysis. *IEEE Transactions on Biomedical Engineering*, 61, 1555–64.
- Baggeroer, A. B. (1976) Confidence Intervals for Regression (MEM) Spectral Estimates. *IEEE Transactions on Information Theory*, 22, 534–45 (also in Childers, 1978).
- Barbé, K., Pintelon, R. and Schoukens, J. (2010) Welch Method Revisited: Nonparametric Power Spectrum Estimation via Circular Overlap. *IEEE Transactions on Signal Processing*, 58, 553–65.
- Barnes, J. A., Chi, A. R., Cutler, L. S., Healey, D. J., Leeson, D. B., McGunigal, T. E., Mullen, J. A., Jr., Smith, W. L., Sydnor, R. L., Vessot, R. F. C. and Winkler, G. M. R. (1971) Characterization of Frequency Stability. *IEEE Transactions on Instrumentation and Measurement*, 20, 105–20.
- Barrett, J. F. and Lampard, D. G. (1955) An Expansion for Some Second-Order Probability Distributions and Its Application to Noise Problems. *IRE Transactions on Information Theory*, 1, 10–15.
- Bartlett, M. S. (1950) Periodogram Analysis and Continuous Spectra. Biometrika, 37, 1–16.
- ——— (1955) An Introduction to Stochastic Processes. Cambridge: Cambridge University Press.
- ——— (1963) Statistical Estimation of Density Functions. *Sankhyā: The Indian Journal of Statistics*, *Series A*, 25, 245–54.

- Bartlett, M. S. and Kendall, D. G. (1946) The Statistical Analysis of Variance-Heterogeneity and the Logarithmic Transformation. Supplement to the Journal of the Royal Statistical Society, 8, 128–38.
- Beauchamp, K. G. (1984) Applications of Walsh and Related Functions. London: Academic Press.
- Bell, B. M. and Percival, D. B. (1991) A Two Step Burg Algorithm. *IEEE Transactions on Signal Processing*, 39, 185–9.
- Beltrão, K. I. and Bloomfield, P. (1987) Determining the Bandwidth of a Kernel Spectrum Estimate. *Journal of Time Series Analysis*, 8, 21–38.
- Beran, J. (1994) Statistics for Long-Memory Processes. New York: Chapman & Hall.
- Berk, K. N. (1974) Consistent Autoregressive Spectral Estimates. Annals of Statistics, 2, 489–502.
- Blackman, R. B. and Tukey, J. W. (1958) *The Measurement of Power Spectra*. New York: Dover Publications.
- Bloomfield, P. (2000) Fourier Analysis of Time Series: An Introduction (Second Edition). New York: John Wiley & Sons.
- Bogert, B. P., Healy, M. J. and Tukey, J. W. (1963) The Quefrency Alanysis of Time Series for Echoes: Cepstrum, Pseudo-Autocovariance, Cross-Cepstrum and Saphe Cracking. In *Proceedings of the Symposium on Time Series Analysis*, edited by M. Rosenblatt, New York: John Wiley & Sons, 209–43 (also in Brillinger, 1984a).
- Bohman, H. (1961) Approximate Fourier Analysis of Distribution Functions. *Arkiv för Matematik*, 4, 99–157.
- Bolt, B. A. and Brillinger, D. R. (1979) Estimation of Uncertainties in Eigenspectral Estimates from Decaying Geophysical Time Series. Geophysical Journal of the Royal Astronomical Society, 59, 593–603.
- Bøviken, E. (1983) New Tests of Significance in Periodogram Analysis. *Scandinavian Journal of Statistics*, 10, 1–9.
- Box, G. E. P. (1954) Some Theorems on Quadratic Forms Applied in the Study of Analysis of Variance Problems, I. Effect of Inequality of Variance in the One-Way Classification. *Annals of Mathematical Statistics*, 25, 290–302.
- Box, G. E. P., Jenkins, G. M., Reinsel, G. C. and Ljung, G. M. (2015) *Time Series Analysis: Forecasting and Control* (Fifth Edition). Hoboken, NJ: John Wiley & Sons.
- Bracewell, R. N. (2000) The Fourier Transform and Its Applications (Third Edition). Boston: McGraw-Hill
- Briggs, W. L. and Henson, V. E. (1995) *The DFT: An Owner's Manual for the Discrete Fourier Transform.* Philadelphia: SIAM.
- Brillinger, D. R. (1981a) *Time Series: Data Analysis and Theory* (Expanded Edition). San Francisco: Holden-Day.
- ——— (1981b) The Key Role of Tapering in Spectrum Estimation. *IEEE Transactions on Acoustics*, Speech, and Signal Processing, 29, 1075–6.
- (1987) Fitting Cosines: Some Procedures and Some Physical Examples. In *Applied Probability, Stochastics Processes*, and *Sampling Theory*, edited by I. B. MacNeill and G. J. Umphrey, Dordrecht: D. Reidel Publishing Company, 75–100.
- Brillinger, D. R., editor (1984a) The Collected Works of John W. Tukey, Volume I, Time Series: 1949–1964. Belmont, CA: Wadsworth.
- ——— (1984b) The Collected Works of John W. Tukey, Volume II, Time Series: 1965–1984. Belmont, CA: Wadsworth.
- Brockwell, P. J. and Davis, R. A. (1991) *Time Series: Theory and Methods* (Second Edition). New York: Springer-Verlag.
- ——— (2016) Introduction to Time Series and Forecasting (Third Edition). New York: Springer.
- Broersen, P. M. T. (2000) Finite Sample Criteria for Autoregressive Order Selection. *IEEE Transactions on Signal Processing*, 48, 3550–8.
- ——— (2002) Automatic Spectral Analysis with Time Series Models. IEEE Transactions on Instrumentation and Measurement, 51, 211–16.
- ——— (2006) Automatic Autocorrelation and Spectral Analysis. London: Springer.
- Bronez, T. P. (1985) Nonparametric Spectral Estimation of Irregularly-Sampled Multidimensional Random Processes. Ph.D. dissertation, Department of Electrical Engineering, Arizona State University.

- ——— (1986) Nonparametric Spectral Estimation with Irregularly Sampled Data. In Proceedings of the Third IEEE ASSP Workshop on Spectrum Estimation and Modeling, Boston, 133–6.
- (1988) Spectral Estimation of Irregularly Sampled Multidimensional Processes by Generalized Prolate Spheroidal Sequences. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 36, 1862–73.
- ———— (1992) On the Performance Advantage of Multitaper Spectral Analysis. *IEEE Transactions on Signal Processing*, 40, 2941–6.
- Bruce, A. G. and Martin, R. D. (1989) Leave-k-out Diagnostics for Time Series. *Journal of the Royal Statistical Society, Series B*, 51, 363–424.
- Bunch, J. R. (1985) Stability of Methods for Solving Toeplitz Systems of Equations. SIAM Journal on Scientific and Statistical Computing, 6, 349–64.
- Burg, J. P. (1967) Maximum Entropy Spectral Analysis. In *Proceedings of the 37th Meeting of the Society of Exploration Geophysicists* (also in Childers, 1978).
- (1968) A New Analysis Technique for Time Series Data. In NATO Advanced Study Institute on Signal Processing with Emphasis on Underwater Acoustics (also in Childers, 1978).
- ——— (1975) Maximum Entropy Spectral Analysis. Ph.D. dissertation, Department of Geophysics, Stanford University.
- ——— (1985) Absolute Power Density Spectra. In Maximum-Entropy and Bayesian Methods in Inverse Problems, edited by C. R. Smith and W. T. Grandy, Jr., Dordrecht: D. Reidel Publishing Company, 273–86.
- Burshtein, D. and Weinstein, E. (1987) Confidence Intervals for the Maximum Entropy Spectrum. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 35, 504–10.
- ——— (1988) Corrections to "Confidence Intervals for the Maximum Entropy Spectrum". *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 36, 826.
- Businger, P. A. and Golub, G. H. (1969) Algorithm 358: Singular Value Decomposition of a Complex Matrix. *Communications of the ACM*, 12, 564–5.
- Carter, G. C. (1987) Coherence and Time Delay Estimation. *Proceedings of the IEEE*, 75, 236–55.
- Chambers, J. M., Cleveland, W. S., Kleiner, B. and Tukey, P. A. (1983) *Graphical Methods for Data Analysis*. Boston: Duxbury Press.
- Chambers, M. J. (1995) The Simulation of Random Vector Time Series with Given Spectrum. Mathematical and Computer Modelling, 22, 1–6.
- Champeney, D. C. (1987) A Handbook of Fourier Theorems. Cambridge: Cambridge University Press.
- Chan, G., Hall, P. and Poskitt, D. S. (1995) Periodogram-Based Estimators of Fractal Properties. Annals of Statistics, 23, 1684–711.
- Chan, K.-S. and Tong, H. (2001) Chaos: A Statistical Perspective. New York: Springer.
- Chandna, S. and Walden, A. T. (2011) Statistical Properties of the Estimator of the Rotary Coefficient. *IEEE Transactions on Signal Processing*, 59, 1298–1303.
- Chatfield, C. (2004) *The Analysis of Time Series: An Introduction* (Sixth Edition). London: Chapman & Hall/CRC.
- Chave, A. D., Thomson, D. J. and Ander, M. E. (1987) On the Robust Estimation of Power Spectra, Coherences, and Transfer Functions. *Journal of Geophysical Research*, 92, 633–48.
- Chen, W. Y. and Stegen, G. R. (1974) Experiments with Maximum Entropy Power Spectra of Sinusoids. *Journal of Geophysical Research*, 79, 3019–22.
- Childers, D. G., editor (1978) Modern Spectrum Analysis. New York: IEEE Press.
- Chilès, J.-P. and Delfiner, P. (2012) Geostatistics: Modeling Spatial Uncertainty (Second Edition). Hoboken, NJ: John Wiley & Sons.
- Choi, B. S. (1992) ARMA Model Identification. New York: Springer-Verlag.
- Chonavel, T. (2002) Statistical Signal Processing. London: Springer-Verlag.
- Chung, K. L. (1974) A Course in Probability Theory (Second Edition). New York: Academic Press.
- Cleveland, W. S. (1979) Robust Locally Weighted Regression and Smoothing Scatterplots. Journal of the American Statistical Association, 74, 829–36.
- Cleveland, W. S. and Parzen, E. (1975) The Estimation of Coherence, Frequency Response, and Envelope Delay. *Technometrics*, 17, 167–72.

- Conover, W. J. (1999) Practical Nonparametric Statistics (Third Edition). New York: John Wiley & Sons.
- Conradsen, K. and Spliid, H. (1981) A Seasonal Adjustment Filter for Use in Box–Jenkins Analysis of Seasonal Time Series. Applied Statistics, 30, 172–7.
- Constantine, W. L. B. (1999) Wavelet Techniques for Chaotic and Fractal Dynamics. Ph.D. dissertation, Department of Mechanical Engineering, University of Washington.
- Courant, R. and Hilbert, D. (1953) Methods of Mathematical Physics, Volume I. New York: Interscience Publishers.
- Craigmile, P. F. (2003) Simulating a Class of Stationary Gaussian Processes using the Davies–Harte Algorithm, with Application to Long Memory Processes. *Journal of Time Series Analysis*, 24, 505–11.
- Cramér, H. (1942) On Harmonic Analysis in Certain Functional Spaces. *Arkiv för Matematik, Astronomi och Fysik*, 28B, 1–7.
- Cumming, A., Marcy, G. W. and Butler, R. P. (1999) The Lick Planet Search: Detectability and Mass Thresholds. *Astrophysical Journal*, 526, 890–915.
- Daniell, P. J. (1946) Discussion on the Papers by Bartlett, Foster, Cunningham and Hynd. *Supplement to the Journal of the Royal Statistical Society*, 8, 88–90.
- Davies, N., Spedding, T. and Watson, W. (1980) Autoregressive Moving Average Processes With Non-Normal Residuals. *Journal of Time Series Analysis*, 1, 103–9.
- Davies, R. B. (2001) Integrated Processes and the Discrete Cosine Transform. Journal of Applied Probability, 38A, 701–17.
- Davies, R. B. and Harte, D. S. (1987) Tests for Hurst Effect. *Biometrika*, 74, 95–101.
- Davis, H. T. and Jones, R. H. (1968) Estimation of the Innovation Variance of a Stationary Time Series. *Journal of the American Statistical Association*, 63, 141–9.
- Davison, A. C. and Hinkley, D. V. (1997) Bootstrap Methods and Their Application. Cambridge: Cambridge University Press.
- de Gooijer, J. G., Abraham, B., Gould, A. and Robinson, L. (1985) Methods for Determining the Order of an Autoregressive-Moving Average Process: A Survey. *International Statistical Review*, 53, 301–29
- Denison, D. G. T. and Walden, A. T. (1999) The Search for Solar Gravity-Mode Oscillations: An Analysis Using *Ulysses* Magnetic Field Data. *Astrophysical Journal*, 514, 972–78.
- Denison, D. G. T., Walden, A. T., Balogh, A. and Forsyth, R. J. (1999) Multitaper Testing of Spectral Lines and the Detection of the Solar Rotation Frequency and Its Harmonics. *Applied Statistics*, 48, 427–39.
- Dietrich, C. R. and Newsam, G. N. (1997) Fast and Exact Simulation of Stationary Gaussian Processes through Circulant Embedding of the Covariance Matrix. SIAM Journal on Scientific Computing, 18, 1088–107.
- Diggle, P. J. and al Wasel, I. (1997) Spectral Analysis of Replicated Biomedical Time Series. *Applied Statistics*, 46, 31–71.
- Doetsch, G. (1943) Theorie und Anwendung der Laplace-Transformation. New York: Dover Publications
- Doodson, A. T. and Warburg, H. D. (1941) Admiralty Manual of Tides. London: H. M. Stationery Office.
- Dzhaparidze, K. O. and Yaglom, A. M. (1983) Spectrum Parameter Estimation in Time Series Analysis. *Developments in Statistics*, 4, 1–96.
- Efron, B. and Gong, G. (1983) A Leisurely Look at the Bootstrap, the Jackknife, and Cross-Validation. *The American Statistician*, 37, 36–48.
- Einstein, A. (1914) Méthode pour la Détermination des Valeurs Statistiques d'Observations concernant des Grandeurs Soumises à des Fluctuations Irrégulières. *Archives de Sciences Physiques et Naturalles*, 37, 254–6 (translated as "Method for the Determinination of the Statistical Values of Observations Concerning Quantities Subject to Irregular Fluctuations" in *IEEE ASSP Magazine*, 4(4), 6).
- Emery, W. J. and Thomson, R. E. (2001) *Data Analysis Methods in Physical Oceanography* (Second and Revised Edition). Amsterdam: Elsevier.

- Epanechnikov, V. A. (1969) Non-Parametric Estimation of a Multivariate Probability Density. *Theory of Probability & Its Applications*, 14, 153–8.
- Fairfield Smith, H. (1936) The Problem of Comparing the Result of Two Experiments with Unequal Errors. *Journal of the Council for Scientific and Industrial Research*, 9, 211–12.
- Falk, R. and Well, A. D. (1997) Many Faces of the Correlation Coefficient. *Journal of Statistics Education*, 5(3).
- Fan, J. and Kreutzberger, E. (1998) Automatic Local Smoothing for Spectral Density Estimation. *Scandinavian Journal of Statistics*, 25, 359–69.
- Farebrother, R. W. (1987) The Distribution of a Noncentral  $\chi^2$  Variable with Nonnegative Degrees of Freedom. *Applied Statistics*, 36, 402–5.
- Fay, G. and Soulier, P. (2001) The Periodogram of an I.I.D. Sequence. Stochastic Processes and their Applications, 92, 315–43.
- Ferguson, T. S. (1995) A Class of Bivariate Uniform Distributions. Statistical Papers, 36, 31-40.
- Fisher, R. A. (1929) Tests of Significance in Harmonic Analysis. *Proceedings of the Royal Society of London, Series A*, 125, 54–9.
- Fodor, I. K. and Stark, P. B. (2000) Multitaper Spectrum Estimation for Time Series with Gaps. *IEEE Transactions on Signal Processing*, 48, 3472–83.
- Folland, G. B. and Sitaram, A. (1997) The Uncertainty Principle: A Mathematical Survey. *Journal of Fourier Analysis and Applications*, 3, 207–38.
- Fougere, P. F. (1977) A Solution to the Problem of Spontaneous Line Splitting in Maximum Entropy Power Spectrum Analysis. *Journal of Geophysical Research*, 82, 1051–4.
- ——— (1985a) A Review of the Problem of Spontaneous Line Splitting in Maximum Entropy Power Spectral Analysis. In *Maximum-Entropy and Bayesian Methods in Inverse Problems*, edited by C. R. Smith and W. T. Grandy, Jr., Dordrecht: D. Reidel Publishing Company, 303–15.
- (1985b) On the Accuracy of Spectrum Analysis of Red Noise Processes Using Maximum Entropy and Periodogram Methods: Simulation Studies and Application to Geophysical Data. *Journal of Geophysical Research*, 90, 4355–66.
- Fougere, P. F., Zawalick, E. J. and Radoski, H. R. (1976) Spontaneous Line Splitting in Maximum Entropy Power Spectrum Analysis. *Physics of the Earth and Planetary Interiors*, 12, 201–7.
- Franke, J. (1985) ARMA Processes Have Maximal Entropy Among Time Series with Prescribed Autocovariances and Impulse Responses. *Advances in Applied Probability*, 17, 810–40.
- Friedlander, B. (1982) System Identification Techniques for Adaptive Signal Processing. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 30, 240–6.
- Fuller, W. A. (1996) Introduction to Statistical Time Series (Second Edition). New York: John Wiley & Sons.
- Gao, H.-Y. (1993) Wavelet Estimation of Spectral Densities in Time Series Analysis. Ph.D. dissertation, Department of Statistics, University of California, Berkeley.
- ——— (1997) Choice of Thresholds for Wavelet Shrinkage Estimate of the Spectrum. *Journal of Time Series Analysis*, 18, 231–51.
- Geçkinli, N. C. and Yavuz, D. (1978) Some Novel Windows and a Concise Tutorial Comparison of Window Families. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 26, 501–7.
- ——— (1983) Discrete Fourier Transformation and Its Applications to Power Spectra Estimation (Studies in Electrical and Electronic Engineering 8). Amsterdam: Elsevier Scientific Publishing Company.
- Geweke, J. and Porter-Hudak, S. (1983) The Estimation and Application of Long Memory Time Series Models. *Journal of Time Series Analysis*, 4, 221–38.
- Gneiting, T. (2000) Power-Law Correlations, Related Models for Long-Range Dependence and Their Simulation. Journal of Applied Probability, 37, 1104–9.
- Godolphin, E. J. and Unwin, J. M. (1983) Evaluation of the Covariance Matrix for the Maximum Likelihood Estimator of a Gaussian Autoregressive-Moving Average Process. *Biometrika*, 70, 279–84.
- Golub, G. H. and Kahan, W. (1965) Calculating the Singular Values and Pseudo-Inverse of a Matrix. *SIAM Journal on Numerical Analysis*, 2, 205–24.
- Golub, G. H. and Van Loan, C. F. (2013) *Matrix Computations* (Fourth Edition). Baltimore: Johns Hopkins University Press.

- Gonzalez, R. C. and Woods, R. E. (2007) Digital Image Processing (Third Edition). Upper Saddle River, NJ: Prentice-Hall.
- Gradshteyn, I. S. and Ryzhik, I. M. (1980) *Table of Integrals, Series, and Products* (Corrected and Enlarged Edition). New York: Academic Press.
- Granger, C. W. J. (1966) The Typical Spectral Shape of an Economic Variable. *Econometrica*, 34, 150–61.
- ——— (1979) Nearer-Normality and Some Econometric Models. *Econometrica*, 47, 781–4.
- Granger, C. W. J. and Joyeux, R. (1980) An Introduction to Long-Memory Time Series Models and Fractional Differencing. *Journal of Time Series Analysis*, 1, 15–29.
- Graybill, F. A. (1983) Matrices with Applications in Statistics (Second Edition). Belmont, CA: Wadsworth.
- Greene, D. H. and Knuth, D. E. (1990) *Mathematics for the Analysis of Algorithms* (Third Edition). Boston: Birkhäuser.
- Greenhall, C. A. (2006) Decorrelation Bandwidth of Multitaper Spectral Estimators. Unpublished technical report, personal communication.
- Grenander, U. (1951) On Empirical Spectral Analysis of Stochastic Processes. Arkiv för Matematik, 1, 503–31.
- Grenander, U. and Rosenblatt, M. (1984) *Statistical Analysis of Stationary Time Series* (Second Edition). New York: Chelsea Publishing Company.
- Grenander, U. and Szegő, G. (1984) *Toeplitz Forms and Their Applications* (Second Edition). New York: Chelsea Publishing Company.
- Grünbaum, F. A. (1981) Eigenvectors of a Toeplitz Matrix: Discrete Version of the Prolate Spheroidal Wave Functions. SIAM Journal on Algebraic and Discrete Methods, 2, 136–41.
- Gujar, U. G. and Kavanagh, R. J. (1968) Generation of Random Signals with Specified Probability Density Functions and Power Density Spectra. *IEEE Transactions on Automatic Control*, 13, 716–9.
- Hamming, R. W. (1983) Digital Filters (Second Edition). Englewood Cliffs, NJ: Prentice-Hall.
- Hannan, E. J. (1970) Multiple Time Series. New York: John Wiley & Sons.
- ——— (1973) The Estimation of Frequency. *Journal of Applied Probability*, 10, 510–19.
- Hannan, E. J. and Nicholls, D. F. (1977) The Estimation of the Prediction Error Variance. *Journal of the American Statistical Association*, 72, 834–40.
- Hannig, J. and Lee, T. C. M. (2004) Kernel Smoothing of Periodograms Under Kullback–Leibler Discrepancy. *Signal Processing*, 84, 1255–66.
- Hanssen, A. (1997) Multidimensional Multitaper Spectral Estimation. Signal Processing, 58, 327–32.
- Hansson, M. (1999) Optimized Weighted Averaging of Peak Matched Multiple Window Spectrum Estimates. IEEE Transactions on Signal Processing, 47, 1141–6.
- Hansson, M. and Salomonsson, G. (1997) A Multiple Window Method for Estimation of Peaked Spectra. *IEEE Transactions on Signal Processing*, 45, 778–81.
- Hansson-Sandsten, M. (2012) A Welch Method Approximation of the Thomson Multitaper Spectrum Estimator. In *Proceedings of 20th European Signal Processing Conference (EUSIPCO)*, Bucharest, 440–4.
- Hardin, J. C. (1986) An Additional Source of Uncertainty and Bias in Digital Spectral Estimates Near the Nyquist Frequency. *Journal of Sound and Vibration*, 110, 533–7.
- Harris, F. J. (1978) On the Use of Windows for Harmonic Analysis with the Discrete Fourier Transform. *Proceedings of the IEEE*, 66, 51–83 (also in Kesler, 1986).
- Hasan, T. (1983) Complex Demodulation: Some Theory and Applications. In *Handbook of Statistics 3: Time Series in the Frequency Domain*, edited by D. R. Brillinger and P. R. Krishnaiah, Amsterdam: North-Holland, 125–56.
- Hastie, T. J. and Tibshirani, R. J. (1990) Generalized Additive Models. London: Chapman & Hall.
- Hayashi, Y. (1979) Space-Time Spectral Analysis of Rotary Vector Series. *Journal of the Atmospheric Sciences*, 36, 757–66.
- Heideman, M. T., Johnson, D. H. and Burrus, C. S. (1987) Gauss and the History of the Fast Fourier Transform. *IEEE ASSP Magazine*, 1, 14–21.

- Hill, I. D. (1976) Algorithm AS 100: Normal–Johnson and Johnson–Normal Transformations. Applied Statistics, 25, 190–2.
- Hill, I. D., Hill, R. and Holder, R. L. (1976) Algorithm AS 99: Fitting Johnson Curves by Moments. *Applied Statistics*, 25, 180–9.
- Hogan, J. A. and Lakey, J. D. (2012) Duration and Bandwidth Limiting: Prolate Functions, Sampling, and Applications. New York: Springer.
- Hosking, J. R. M. (1981) Fractional Differencing. *Biometrika*, 68, 165–76.
- Hua, Y. and Sarkar, T. K. (1988) Perturbation Analysis of TK Method for Harmonic Retrieval Problems. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 36, 228–40.
- Hurvich, C. M. (1985) Data-Driven Choice of a Spectrum Estimate: Extending the Applicability of Cross-Validation Methods. *Journal of American Statistical Association*, 80, 933–40.
- Hurvich, C. M. and Beltrão, K. I. (1990) Cross-Validatory Choice of a Spectrum Estimate and its Connections with AIC. *Journal of Time Series Analysis*, 11, 121–37.
- Hurvich, C. M. and Chen, W. W. (2000) An Efficient Taper for Potentially Overdifferenced Long-Memory Time Series. *Journal of Time Series Analysis*, 21, 155–80.
- Hurvich, C. M. and Tsai, C.-L. (1989) Regression and Time Series Model Selection in Small Samples. *Biometrika*, 76, 297–307.
- Ibragimov, I. A. and Linnik, Yu. V. (1971) *Independent and Stationary Sequences of Random Variables*. Gröningen, The Netherlands: Wolters–Noordhoff.
- Ihara, S. (1984) Maximum Entropy Spectral Analysis and ARMA Processes. IEEE Transactions on Information Theory, 30, 377–80.
- Isserlis, L. (1918) On a Formula for the Product-Moment Coefficient of Any Order of a Normal Frequency Distribution in Any Number of Variables. *Biometrika*, 12, 134–9.
- Jackson, D. D. (1972) Interpretation of Inaccurate, Insufficient and Inconsistent Data. Geophysical Journal of the Royal Astronomical Society, 28, 97–109.
- Jackson, P. L. (1967) Truncations and Phase Relationships of Sinusoids. Journal of Geophysical Research, 72, 1400–3.
- Jacovitti, G. and Scarano, G. (1987) On a Property of the PARCOR Coefficients of Stationary Processes Having Gaussian-Shaped ACF. *Proceedings of the IEEE*, 75, 960–1.
- Jaynes, E. T. (1982) On the Rationale of Maximum-Entropy Methods. Proceedings of the IEEE, 70, 939–52.
- Jenkins, G. M. (1961) General Considerations in the Analysis of Spectra. Technometrics, 3, 133–66.
- Jenkins, G. M. and Watts, D. G. (1968) Spectral Analysis and Its Applications. San Francisco: Holden-Day.
- Johnson, G. E. (1994) Constructions of Particular Random Processes. Proceedings of the IEEE, 82, 270–85.
- Johnson, N. L. (1949) Systems of Frequency Curves Generated by Methods of Translation. *Biometrika*, 36, 149–76.
- Jones, N. B., Lago, P. J. and Parekh, A. (1987) Principal Component Analysis of the Spectra of Point Processes – An Application in Electromyography. In *Mathematics in Signal Processing*, edited by T. S. Durrani, J. B. Abbiss, J. E. Hudson, R. N. Madan, J. G. McWhirter and T. A. Moore, Oxford: Clarendon Press, 147–64.
- Jones, R. H. (1971) Spectrum Estimation with Missing Observations. Annals of the Institute of Statistical Mathematics, 23, 387–98.
- ——— (1976a) Estimation of the Innovation Generalized Variance of a Multivariate Stationary Time Series. *Journal of the American Statistical Association*, 71, 386–8.
- ——— (1976b) Autoregression Order Selection. *Geophysics*, 41, 771–3 (also in Childers, 1978).
- ——— (1980) Maximum Likelihood Fitting of ARMA Models to Time Series with Missing Observations. *Technometrics*, 22, 389–95.
- ——— (1985) Time Series Analysis Time Domain. In *Probability, Statistics, and Decision Making in the Atmospheric Sciences*, edited by A. H. Murphy and R. W. Katz, Boulder, CO: Westview Press, 223–59.
- Jones, R. H., Crowell, D. H., Nakagawa, J. K. and Kapuniai, L. (1972) Statistical Comparisons of EEG Spectra Before and During Stimulation in Human Neonates. In *Computers in Biomedicine, a*

- Supplement to the Proceedings of the Fifth Hawaii International Conference on System Sciences, North Hollywood, CA: Western Periodicals Company.
- Joughin, I. (1995) Estimation of Ice-Sheet Topography and Motion Using Interferometric Synthetic Aperture Radar. Ph.D. dissertation, Department of Electrical Engineering, University of Washington.
- Kaiser, J. F. (1966) Digital Filters. In *System Analysis by Digital Computer*, edited by F. F. Kuo and J. F. Kaiser, New York: John Wiley & Sons, 218–85.
- (1974) Nonrecursive Digital Filter Design Using the  $I_0 SINH$  Window Function. In Proceedings 1974 IEEE International Symposium on Circuits and Systems, 20–3.
- Kane, R. P. and de Paula, E. R. (1996) Atmospheric CO<sub>2</sub> Changes at Mauna Loa, Hawaii. *Journal of Atmospheric and Terrestrial Physics*, 58, 1673–81.
- Kantz, H. and Schreiber, T. (2004) Nonlinear Time Series Analysis (Second Edition). Cambridge: Cambridge University Press.
- Kasyap, R. L. and Eom, K.-B. (1988) Estimation in Long-Memory Time Series Model. *Journal of Time Series Analysis*, 9, 35–41.
- Kaveh, M. and Cooper, G. R. (1976) An Empirical Investigation of the Properties of the Autoregressive Spectral Estimator. *IEEE Transactions on Information Theory*, 22, 313–23 (also in Childers, 1978).
- Kay, S. M. (1981a) The Effect of Sampling Rate on Autocorrelation Estimation. IEEE Transactions on Acoustics, Speech, and Signal Processing, 29, 859–67.
- ——— (1981b) Efficient Generation of Colored Noise. *Proceedings of the IEEE*, 69, 480–1.
- (1983) Recursive Maximum Likelihood Estimation. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 31, 56–65.
- ——— (1988) Modern Spectral Estimation: Theory and Application. Englewood Cliffs, NJ: Prentice-Hall.
- ——— (2010) Representation and Generation of Non-Gaussian Wide-Sense Stationary Random Processes With Arbitrary PSDs and a Class of PDFs. *IEEE Transactions on Signal Processing*, 58, 3448–58.
- Kay, S. M. and Makhoul, J. (1983) On the Statistics of the Estimated Reflection Coefficients of an Autoregressive Process. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 31, 1447– 55 (also in Kesler, 1986).
- Kay, S. M. and Marple, S. L., Jr. (1979) Sources of and Remedies for Spectral Line Splitting in Autoregressive Spectrum Analysis. In Proceedings of the 1979 IEEE International Conference on Acoustics, Speech, and Signal Processing, 151–4.
- ——— (1981) Spectrum Analysis A Modern Perspective. *Proceedings of the IEEE*, 69, 1380–419 (also in Kesler, 1986).
- Keeling, R. F., Piper, S. C., Bollenbacher, A. F. and Walker, J. S. (2009) Atmospheric CO2 Records from Sites in the SIO Air Sampling Network. In *Trends: A Compendium of Data on Global Change*, Oak Ridge, Tennessee: Carbon Dioxide Information Analysis Center, Oak Ridge National Laboratory, US Department of Energy (doi: 10.3334/CDIAC/atg.035).
- Kerner, C. and Harris, P. E. (1994) Scattering Attenuation in Sediments Modeled by ARMA Processes—Validation of Simple Q Models. *Geophysics*, 59, 1813–26.
- Kesler, S. B., editor (1986) Modern Spectrum Analysis, II. New York: IEEE Press.
- Kikkawa, S. and Ishida, M. (1988) Number of Degrees of Freedom, Correlation Times, and Equivalent Bandwidths of a Random Process. *IEEE Transactions on Information Theory*, 34, 151–5.
- King, M. E. (1990) Multiple Taper Spectral Analysis of Earth Rotation Data. Ph.D. dissertation, Scripps Institute of Oceanography, University of California, San Diego.
- Kokoszka, P. and Mikosch, T. (2000) The Periodogram at the Fourier Frequencies. *Stochastic Processes and their Applications*, 86, 49–79.
- Kooperberg, C., Stone, C. J. and Truong, Y. K. (1995) Logspline Estimation of a Possibly Mixed Spectral Distribution. *Journal of Time Series Analysis*, 16, 359–88.
- Koopmans, L. H. (1974) The Spectral Analysis of Time Series. New York: Academic Press.
- Koslov, J. W. and Jones, R. H. (1985) A Unified Approach to Confidence Bounds for the Autoregressive Spectral Estimator. *Journal of Time Series Analysis*, 6, 141–51.

- Kowalski, A., Musial, F., Enck, P. and Kalveram, K.-T. (2000) Spectral Analysis of Binary Time Series: Square Waves vs. Sinusoidal Functions. *Biological Rhythm Research*, 31, 481–98.
- Kreiss, J.-P. and Paparoditis, E. (2011) Bootstrap Methods for Dependent Data: A Review. Journal of the Korean Statistical Society, 40, 357–78.
- Kromer, R. E. (1969) Asymptotic Properties of the Autoregressive Spectral Estimator. Ph.D. dissertation, Department of Statistics, Stanford University.
- Kullback, S. and Leibler, R. A. (1951) On Information and Sufficiency. *Annals of Mathematical Statistics*, 22, 79–86.
- Kung, S. Y. and Arun, K. S. (1987) Singular-Value-Decomposition Algorithms for Linear System Approximation and Spectrum Estimation. In *Advances in Statistical Signal Processing* (Volume 1), edited by H. V. Poor, Greenwich, CT: JAI Press, 203–50.
- Kuo, C., Lindberg, C. R. and Thomson, D. J. (1990) Coherence Established Between Atmospheric Carbon Dioxide and Global Temperature. *Nature*, 343, 709–14.
- Lagunas-Hernández, M. A., Santamaría-Perez, M. E. and Figueiras-Vidal, A. R. (1984) ARMA Model Maximum Entropy Power Spectral Estimation. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 32, 984–90.
- Lahiri, S. N. (2003a) A Necessary and Sufficient Condition for Asymptotic Independence of Discrete Fourier Transforms under Short- and Long-Range Dependence. *Annals of Statistics*, 31, 613–41.
- ——— (2003b) Resampling Methods for Dependent Data. New York: Springer.
- Landers, T. E. and Lacoss, R. T. (1977) Some Geophysical Applications of Autoregressive Spectral Estimates. *IEEE Transactions on Geoscience Electronics*, 15, 26–32 (also in Childers, 1978).
- Lang, S. W. and McClellan, J. H. (1980) Frequency Estimation with Maximum Entropy Spectral Estimators. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 28, 716–24 (also in Kesler, 1986).
- Lanning, E. N. and Johnson, D. M. (1983) Automated Identification of Rock Boundaries: An Application of the Walsh Transform to Geophysical Well-Log Analysis. *Geophysics*, 48, 197–205.
- Lawrance, A. J. (1991) Directionality and Reversibility in Time Series. *International Statistical Review*, 59, 67–79.
- Lee, T. C. M. (1997) A Simple Span Selector for Periodogram Smoothing. Biometrika, 84, 965–9.
- ——— (2001) A Stabilized Bandwidth Selection Method for Kernel Smoothing of the Periodogram. Signal Processing, 81, 419–30.
- Li, T.-H. (2008) Laplace Periodogram for Time Series Analysis. *Journal of the American Statistical Association*, 103, 757–68.
- ——— (2014) Time Series with Mixed Spectra. Boca Raton, FL: CRC Press.
- Lii, K. S. and Rosenblatt, M. (2008) Prolate Spheroidal Spectral Estimates. *Statistics and Probability Letters*, 78, 1339–48.
- Lindberg, C. R. and Park, J. (1987) Multiple-Taper Spectral Analysis of Terrestrial Free Oscillations: Part II. *Geophysical Journal of the Royal Astronomical Society*, 91, 795–836.
- Liu, B. and Munson, D. C., Jr. (1982) Generation of a Random Sequence Having a Jointly Specified Marginal Distribution and Autocovariance. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 30, 973–83.
- Liu, T.-C. and Van Veen, B. D. (1992) Multiple Window Based Minimum Variance Spectrum Estimation for Multidimensional Random Fields. *IEEE Transactions on Signal Processing*, 40, 578–89.
- Lomb, N. R. (1976) Least-Squares Frequency Analysis of Unequally Spaced Data. Astrophysics and Space Science, 39, 447–62.
- Longbottom, J., Walden, A. T. and White, R. E. (1988) Principles and Application of Maximum Kurtosis Phase Estimation. *Geophysical Prospecting*, 36, 115–38.
- Lopes, A., Lopes, S. and Souza, R. R. (1997) On the Spectral Density of a Class of Chaotic Time Series. *Journal of Time Series Analysis*, 18, 465–74.
- Loupas, T. and McDicken, W. N. (1990) Low-Order Complex AR Models for Mean and Maximum Frequency Estimation in the Context of Doppler Color Flow Mapping. *IEEE Transactions on Ultra*sonics, Ferroelectrics, and Frequency Control, 37, 590–601.
- Lysne, D. and Tjøstheim, D. (1987) Loss of Spectral Peaks in Autoregressive Spectral Estimation. *Biometrika*, 74, 200–6.

- Maitani, T. (1983) Statistics of Wind Direction Fluctuations in the Surface Layer over Plant Canopies. Boundary-Layer Meteorology, 26, 15–24.
- Makhoul, J. (1981a) On the Eigenvectors of Symmetric Toeplitz Matrices. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 29, 868–72.
- ——— (1981b) Lattice Methods in Spectral Estimation. In *Applied Time Series Analysis II*, edited by D. F. Findley, New York: Academic Press, 301–25.
- ——— (1986) Maximum Confusion Spectral Analysis. In *Proceedings of the Third IEEE ASSP Workshop on Spectrum Estimation and Modeling*, Boston, 6–9.
- ——— (1990) Volume of the Space of Positive Definite Sequences. IEEE Transactions on Acoustics, Speech, and Signal Processing, 38, 506–11.
- Mallows, C. L. (1967) Linear Processes are Nearly Gaussian. Journal of Applied Probability, 4, 313–29.
- Mann, H. B. and Wald, A. (1943) On the Statistical Treatment of Linear Stochastic Difference Equations. *Econometrica*, 11, 173–220.
- Marple, S. L., Jr. (1980) A New Autoregressive Spectrum Analysis Algorithm. IEEE Transactions on Acoustics, Speech, and Signal Processing, 28, 441–54 (also in Kesler, 1986).
- ——— (1987) Digital Spectral Analysis with Applications. Englewood Cliffs, NJ: Prentice-Hall.
- Martin, R. D. and Thomson, D. J. (1982) Robust-Resistant Spectrum Estimation. Proceedings of the IEEE, 70, 1097–115.
- Matsakis, D. and Tavella, P. (2008) Special Issue on Time Scale Algorithms. Metrologia, 45, iii-iv.
- McCloud, M. L., Scharf, L. L. and Mullis, C. T. (1999) Lag-Windowing and Multiple-Data-Windowing Are Roughly Equivalent for Smooth Spectrum Estimation. *IEEE Transactions on Signal Processing*, 47, 839–43.
- McCoy, E. J., Walden, A. T. and Percival, D. B. (1998) Multitaper Spectral Estimation of Power Law Processes. *IEEE Transactions on Signal Processing*, 46, 655–68.
- McCullagh, P. and Nelder, J. A. (1989) *Generalized Linear Models* (Second Edition). London: Chapman & Hall.
- McHardy, I. and Czerny, B. (1987) Fractal X-ray Time Variability and Spectral Invariance of the Seyfert Galaxy NGC5506. *Nature*, 325, 696–8.
- McLeod, A. I. and Hipel, K. W. (1978) Simulation Procedures for Box–Jenkins Models. Water Resources Research, 14, 969–75.
- McLeod, A. I. and Jiménez, C. (1984) Nonnegative Definiteness of the Sample Autocovariance Function. *The American Statistician*, 38, 297–8.
- ——— (1985) Reply to Discussion by Arcese and Newton. The American Statistician, 39, 237–8.
- McQuarrie, A. D. R. and Tsai, C.-L. (1998) Regression and Time Series Model Selection. Singapore: World Scientific.
- Mercer, J. A., Colosi, J. A., Howe, B. M., Dzieciuch, M. A., Stephen, R. and Worcester, P. F. (2009) LOAPEX: The Long-Range Ocean Acoustic Propagation EXperiment. *IEEE Journal of Oceanic Engineering*, 34, 1–11.
- Miller, K. S. (1973) Complex Linear Least Squares. SIAM Review, 15, 706-26.
- ——— (1974a) Complex Stochastic Processes: An Introduction to Theory and Application. Reading, MA: Addison-Wesley.
- Miller, R. G. (1974b) The Jackknife A Review. Biometrika, 61, 1-15.
- Mitchell, R. L. and McPherson, D. A. (1981) Generating Nonstationary Random Sequences. *IEEE Transactions on Aerospace and Electronic Systems*, AES–17, 553–60.
- Mohr, D. L. (1981) Modeling Data as a Fractional Gaussian Noise. Ph.D. dissertation, Department of Statistics, Princeton University.
- Mombeni, H., Rezaei, S. and Nadarajah, S. (2017) Linex Discrepancy for Bandwidth Selection. Communications in Statistics Simulation and Computation, 46, 5054–69.
- Monro, D. M. and Branch, J. L. (1977) Algorithm AS 117: The Chirp Discrete Fourier Transform of General Length. Applied Statistics, 26, 351–61.
- Moon, F. C. (1992) Chaotic and Fractal Dynamics: An Introduction for Applied Scientists and Engineers. New York: John Wiley & Sons.
- Morettin, P. A. (1981) Walsh Spectral Analysis. SIAM Review, 23, 279-91.

——— (1984) The Levinson Algorithm and its Applications in Time Series Analysis. *International Statistical Review*, 52, 83–92.

- Moulin, P. (1994) Wavelet Thresholding Techniques for Power Spectrum Estimation. *IEEE Transactions on Signal Processing*, 42, 3126–36.
- Mullis, C. T. and Scharf, L. L. (1991) Quadratic Estimators of the Power Spectrum. In Advances in Spectrum Analysis and Array Processing, Volume I, edited by S. Haykin, Englewood Cliffs, NJ: Prentice-Hall, 1–57.
- Munk, W. H. and Cartwright, D. E. (1966) Tidal Spectroscopy and Prediction. *Philosophical Transactions of the Royal Society of London, Series A*, 259, 533–81.
- Munk, W. H. and MacDonald, G. J. F. (1975) The Rotation of the Earth: A Geophysical Discussion. Cambridge: Cambridge University Press.
- Murray, M. T. (1964) A General Method for the Analysis of Hourly Heights of Tide. *International Hydrographic Review*, 41, 91–102.
- ——— (1965) Optimization Processes in Tidal Analysis. *International Hydrographic Review*, 42, 73–82.
- Narasimhan, S. V. and Harish, M. (2006) Spectral Estimation Based on Discrete Cosine Transform and Modified Group Delay. Signal Processing, 86, 1586–96.
- Neave, H. R. (1972) A Comparison of Lag Window Generators. Journal of the American Statistical Association, 67, 152–8.
- Nelsen, R. B. (1998) Correlation, Regression Lines, and Moments of Inertia. The American Statistician, 52, 343–45.
- Newton, H. J. (1988) TIMESLAB: A Time Series Analysis Laboratory. Pacific Grove, CA: Wadsworth & Brooks/Cole.
- Newton, H. J. and Pagano, M. (1983) A Method for Determining Periods in Time Series. *Journal of the American Statistical Association*, 78, 152–7.
- ——— (1984) Simultaneous Confidence Bands for Autoregressive Spectra. *Biometrika*, 71, 197–202.
- Nitzberg, R. (1979) Spectral Estimation: An Impossibility? Proceedings of the IEEE, 67, 437–8.
- Nowroozi, A. A. (1967) Table for Fisher's Test of Significance in Harmonic Analysis. *Geophysical Journal of the Royal Astronomical Society*, 12, 517–20.
- Nuttall, A. H. (1981) Some Windows with Very Good Sidelobe Behavior. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 29, 84–91.
- Nuttall, A. H. and Carter, G. C. (1982) Spectral Estimation Using Combined Time and Lag Weighting. *Proceedings of the IEEE*, 70, 1115–25.
- Ombao, H. C., Raz, J. A., Strawderman, R. L. and von Sachs, R. (2001) A Simple Generalised Cross-validation Method of Span Selection for Periodogram Smoothing. *Biometrika*, 88, 1186–92.
- Oppenheim, A. V. and Schafer, R. W. (2010) *Discrete-Time Signal Processing* (Third Edition). Upper Saddle River, NJ: Pearson.
- Pagano, M. (1973) When is an Autoregressive Scheme Stationary? *Communications in Statistics*, 1, 533–44.
- Papoulis, A. (1973) Minimum-Bias Windows for High-Resolution Spectral Estimates. *IEEE Transactions on Information Theory*, 19, 9–12.
- ——— (1985) Levinson's Algorithm, Wold's Decomposition, and Spectral Estimation. SIAM Review, 27, 405–41.
- Papoulis, A. and Pillai, S. U. (2002) *Probability, Random Variables, and Stochastic Processes* (Fourth Edition). New York: McGraw-Hill.
- Park, J., Lindberg, C. R. and Thomson, D. J. (1987a) Multiple-Taper Spectral Analysis of Terrestrial Free Oscillations: Part I. *Geophysical Journal of the Royal Astronomical Society*, 91, 755–94.
- Park, J., Lindberg, C. R. and Vernon, F. L., III. (1987b) Multitaper Spectral Analysis of High-Frequency Seismograms. *Journal of Geophysical Research*, 92, 12675–84.
- Parzen, E. (1957) On Choosing an Estimate of the Spectral Density Function of a Stationary Time Series. *Annals of Mathematical Statistics*, 28, 921–32.
- ——— (1961) Mathematical Considerations in the Estimation of Spectra. *Technometrics*, 3, 167–90.

- Pawitan, Y. and O'Sullivan, F. (1994) Nonparametric Spectral Density Estimation Using Penalized Whittle Likelihood. *Journal of the American Statistical Association*, 89, 600–10.
- Percival, D. B. (1983) The Statistics of Long Memory Processes. Ph.D. dissertation, Department of Statistics, University of Washington.
- ——— (1991) Characterization of Frequency Stability: Frequency-Domain Estimation of Stability Measures. Proceedings of the IEEE, 79, 961–72.
- ——— (1992) Simulating Gaussian Random Processes with Specified Spectra. Computing Science and Statistics, 24, 534–8.
- Percival, D. B. and Constantine, W. L. B. (2006) Exact Simulation of Gaussian Time Series from Non-parametric Spectral Estimates with Application to Bootstrapping. *Statistics and Computing*, 16, 25–35.
- Percival, D. B. and Walden, A. T. (2000) Wavelet Methods for Time Series Analysis. Cambridge: Cambridge University Press.
- Picinbono, B. (2010) ARMA Signals With Specified Symmetric Marginal Probability Distribution. *IEEE Transactions on Signal Processing*, 58, 1542–52.
- Picinbono, B. and Bondon, P. (1997) Second-Order Statistics of Complex Signals. *IEEE Transactions on Signal Processing*, 45, 411–20.
- Pignari, S. and Canavero, F. G. (1991) Amplitude Errors in the Burg Spectrum Estimation of Sinusoidal Signals. *Signal Processing*, 22, 107–12.
- Pisarenko, V. F. (1973) The Retrieval of Harmonics from a Covariance Function. *Geophysical Journal of the Royal Astronomical Society*, 33, 347–66 (also in Kesler, 1986).
- Pisias, N. G. and Mix, A. C. (1988) Aliasing of the Geologic Record and the Search for Long-Period Milankovitch Cycles. *Paleoceanography*, 3, 613–9.
- Politis, D. N. (2003) The Impact of Bootstrap Methods on Time Series Analysis. Statistical Science, 18, 219–30.
- Press, H. and Tukey, J. W. (1956) Power Spectral Methods of Analysis and Application in Airplane Dynamics. In AGARD Flight Test Manual, Vol. IV, Instrumentation, edited by E. J. Durbin, Paris: North Atlantic Treaty Organization, Advisory Group for Aeronautical Research and Development, C:1–C:41 (also in Brillinger, 1984a).
- Press, W. H., Teukolsky, S. A., Vetterling, W. T. and Flannery, B. P. (2007) *Numerical Recipes: The Art of Scientific Computing* (Third Edition). Cambridge: Cambridge University Press.
- Proakis, J. G. and Manolakis, D. G. (2007) *Digital Signal Processing: Principles, Algorithms and Applications* (4th Edition). Upper Saddle River, NJ: Pearson Prentice Hall.
- Pukkila, T. and Nyquist, H. (1985) On the Frequency Domain Estimation of the Innovation Variance of a Stationary Univariate Time Series. *Biometrika*, 72, 317–23.
- Quinn, B. G. (2012) The Estimation of Frequency. In *Handbook of Statistics 30: Time Series Analysis: Methods and Applications*, edited by T. Subba Rao, S. Subba Rao and C. R. Rao, Amsterdam: Elsevier, 585–621.
- Quinn, B. G. and Hannan, E. J. (2001) *The Estimation and Tracking of Frequency*. Cambridge: Cambridge University Press.
- Quinn, B. G., McKilliam, R. G. and Clarkson, I. V. L. (2008) Maximizing the Periodogram. In *IEEE GLOBECOM* 2008, 1–5.
- Rabiner, L. R. and Gold, B. (1975) *Theory and Application of Digital Signal Processing*. Englewood Cliffs, NJ: Prentice-Hall.
- Rabiner, L. R. and Schafer, R. W. (1978) Digital Processing of Speech Signals. Englewood Cliffs, NJ: Prentice-Hall.
- Ralston, A. and Rabinowitz, P. (1978) A First Course in Numerical Analysis (Second Edition). New York: McGraw-Hill (reprinted in 2001 by Dover Publications, New York).
- Ramsey, F. L. (1974) Characterization of the Partial Autocorrelation Function. Annals of Statistics, 2, 1296–301.
- Rao, C. R. (1973) Linear Statistical Inference and Its Applications (Second Edition). New York: John Wiley & Sons.

- Ray, B. K. and Tsay, R. S. (2000) Long-Range Dependence in Daily Stock Volatilities. *Journal of Business & Economic Statistics*, 18, 254–62.
- Reid, J. S. (1979) Confidence Limits and Maximum Entropy Spectra. *Journal of Geophysical Research*, 84, 5289–301.
- Rice, J. A. and Rosenblatt, M. (1988) On Frequency Estimation. Biometrika, 75, 477-84.
- Rice, S. O. (1945) Mathematical Analysis of Random Noise, Part III: Statistical Properties of Random Noise Currents. *Bell System Technical Journal*, 24, 46–156.
- Riedel, K. S. and Sidorenko, A. (1995) Minimum Bias Multiple Taper Spectral Estimation. *IEEE Transactions on Signal Processing*, 43, 188–95.
- ——— (1996) Adaptive Smoothing of the Log-Spectrum with Multiple Tapering. *IEEE Transactions on Signal Processing*, 44, 1794–800.
- Rife, D. C. and Boorstyn, R. R. (1974) Single-Tone Parameter Estimation from Discrete-Time Observations. *IEEE Transactions on Information Theory*, 20, 591–8.
- ——— (1976) Multiple Tone Parameter Estimation from Discrete-Time Observations. *Bell System Technical Journal*, 55, 1389–410.
- Rife, D. C. and Vincent, G. A. (1970) Use of the Discrete Fourier Transform in the Measurement of Frequencies and Levels of Tones. *Bell System Technical Journal*, 49, 197–228.
- Roberts, R. A. and Mullis, C. T. (1987) Digital Signal Processing. Reading, MA: Addison-Wesley.
- Rogers, J. L. and Nicewander, W. A. (1988) Thirteen Ways to Look at the Correlation Coefficient. *The American Statistician*, 42, 59–66.
- Rosenblatt, M. (1985) Stationary Sequences and Random Fields. Boston: Birkhäuser.
- Rovine, M. J. and von Eye, A. (1997) A 14th Way to Look at a Correlation Coefficient: Correlation as the Proportion of Matches. *The American Statistician*, 51, 42–6.
- Rowe, D. B. (2005) Modeling Both the Magnitude and Phase of Complex-Valued fMRI Data. NeuroImage, 25, 1310–24.
- Rutman, J. (1978) Characterization of Phase and Frequency Instabilities in Precision Frequency Sources: Fifteen Years of Progress. *Proceedings of the IEEE*, 66, 1048–75.
- Sakai, H. (1979) Statistical Properties of AR Spectral Analysis. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 27, 402–9.
- Sakai, H., Soeda, T. and Tokumaru, H. (1979) On the Relation Between Fitting Autoregression and Periodogram with Applications. *Annals of Statistics*, 7, 96–107.
- Samarov, A. and Taqqu, M. S. (1988) On the Efficiency of the Sample Mean in Long-Memory Noise. *Journal of Time Series Analysis*, 9, 191–200.
- Satorius, E. H. and Zeidler, J. R. (1978) Maximum Entropy Spectral Analysis of Multiple Sinusoids in Noise. *Geophysics*, 43, 1111–18 (also in Kesler, 1986).
- Satterthwaite, F. E. (1941) Synthesis of Variance. *Psychometrika*, 6, 309–16.
- ——— (1946) An Approximate Distribution of Estimates of Variance Components. Biometrics Bulletin, 2, 110–14.
- Scargle, J. D. (1982) Studies in Astronomical Time Series Analysis. II. Statistical Aspects of Spectral Analysis of Unequally Spaced Data. *Astrophysical Journal*, 263, 835–53.
- Scheffé, H. (1959) The Analysis of Variance. New York: John Wiley & Sons.
- Schreiber, T. and Schmitz, A. (2000) Surrogate Time Series. *Physica D*, 142, 346–82.
- Schreier, P. J. and Scharf, L. L. (2003) Second-Order Analysis of Improper Complex Random Vectors and Processes. *IEEE Transactions on Signal Processing*, 51, 714–25.
- ———— (2010) Statistical Signal Processing of Complex-Valued Data: The Theory of Improper and Noncircular Signals. Cambridge: Cambridge University Press.
- Schuster, A. (1898) On the Investigation of Hidden Periodicities with Application to a Supposed 26 Day Period of Meteorological Phenomena. *Terrestrial Magnetism*, 3, 13–41.
- Serroukh, A., Walden, A. T. and Percival, D. B. (2000) Statistical Properties and Uses of the Wavelet Variance Estimator for the Scale Analysis of Time Series. *Journal of the American Statistical Association*, 95, 184–96.
- Shimshoni, M. (1971) On Fisher's Test of Significance in Harmonic Analysis. *Geophysical Journal of the Royal Astronomical Society*, 23, 373–7.

- Shumway, R. H. and Stoffer, D. S. (2017) *Time Series Analysis and Its Applications: With R Examples* (4th Edition). New York: Springer.
- Siegel, A. F. (1979) The Noncentral Chi-Squared Distribution with Zero Degrees of Freedom and Testing for Uniformity. *Biometrika*, 66, 381–6.
- ——— (1980) Testing for Periodicity in a Time Series. Journal of the American Statistical Association, 75, 345–8.
- Singleton, R. C. (1969) An Algorithm for Computing the Mixed Radix Fast Fourier Transform. *IEEE Transactions on Audio and Electroacoustics*, 17, 93–103.
- Sjoholm, P. F. (1989) Statistical Optimization of the Log Spectral Density Estimate. In *Twenty-third Asilomar Conference on Signals, Systems & Computers, Volume 1*, San Jose, CA: Maple Press, 355–9.
- Slepian, D. (1976) On Bandwidth. Proceedings of the IEEE, 64, 292–300.
- (1978) Prolate Spheroidal Wave Functions, Fourier Analysis, and Uncertainty V: The Discrete Case. *Bell System Technical Journal*, 57, 1371–430.
- ——— (1983) Some Comments on Fourier Analysis, Uncertainty and Modeling. *SIAM Review*, 25, 379–93.
- Slepian, D. and Pollak, H. O. (1961) Prolate Spheroidal Wave Functions, Fourier Analysis and Uncertainty I. Bell System Technical Journal, 40, 43–63.
- Sloane, E. A. (1969) Comparison of Linearly and Quadratically Modified Spectral Estimates of Gaussian Signals. IEEE Transactions on Audio and Electroacoustics, 17, 133–7.
- Sondhi, M. M. (1983) Random Processes with Specified Spectral Density and First-Order Probability Density. Bell System Technical Journal, 62, 679–701.
- Spencer-Smith, J. L. and Todd, H. A. C. (1941) A Time Series Met With in Textile Research. Supplement to the Journal of the Royal Statistical Society, 7, 131–45.
- Stein, M. L. (1999) Interpolation of Spatial Data. New York: Springer-Verlag.
- Stephens, M. A. (1974) EDF Statistics for Goodness of Fit and Some Comparisons. Journal of the American Statistical Association, 69, 730–7.
- Stevens, W. L. (1939) Solution to a Geometrical Problem in Probability. Annals of Eugenics, 9, 315–20.
  Stoffer, D. S. (1991) Walsh–Fourier Analysis and Its Statistical Applications. Journal of the American Statistical Association, 86, 461–79.
- Stoffer, D. S., Scher, M. S., Richardson, G. A., Day, N. L. and Coble, P. A. (1988) A Walsh–Fourier Analysis of the Effects of Moderate Maternal Alcohol Consumption on Neonatal Sleep-State Cycling. *Journal of the American Statistical Association*, 83, 954–63.
- Stoica, P., Li, J. and He, H. (2009) Spectral Analysis of Nonuniformly Sampled Data: A New Approach Versus the Periodogram. *IEEE Transactions on Signal Processing*, 57, 843–58.
- Stoica, P. and Moses, R. (2005) Spectral Analysis of Signals. Upper Saddle River, NJ: Pearson Prentice-Hall.
- Stoica, P. and Sandgren, N. (2006) Smoothed Nonparametric Spectral Estimation via Cepstrum Thresholding: Introduction of a Method for Smoothed Nonparametric Spectral Estimation. *IEEE Signal Processing Magazine*, 23, 34–45.
- Stoica, P. and Selén, Y. (2004) Model-Order Selection: A Review of Information Criterion Rules. IEEE Signal Processing Magazine, 21, 36–47.
- Strang, G. (1999) The Discrete Cosine Transform. SIAM Review, 41, 135-47.
- Sun, T. C. and Chaika, M. (1997) On Simulation of a Gaussian Stationary Process. *Journal of Time Series Analysis*, 18, 79–93.
- Sutcliffe, P. R., Heilig, B. and Lotz, S. (2013) Spectral Structure of Pc3–4 Pulsations: Possible Signature of Cavity Modes. Annales Geophysicae, 31, 725–43.
- Swanepoel, J. W. H. and Van Wyk, J. W. J. (1986) The Bootstrap Applied to Power Spectral Density Function Estimation. *Biometrika*, 73, 135–41.
- Sykulski, A. M., Olhede, S. C., Lilly, J. M. and Danioux, E. (2016) Lagrangian Time Series Models for Ocean Surface Drifter Trajectories. *Journal of the Royal Statistical Society, Series C (Applied Statistics)*, 65, 29–50.
- Tary, J. B., Herrera, R. H., Han, J. and van der Baan, M. (2014) Spectral Estimation-What Is New? What Is Next? *Reviews of Geophysics*, 52, 723-49.

- Taylor, A. E. and Mann, W. R. (1972) Advanced Calculus (Second Edition). Lexington, MA: Xerox College Publishing.
- Theiler, J., Eubank, S., Longtin, A., Galdrikian, B. and Farmer, J. D. (1992) Testing for Nonlinearity in Time Series: The Method of Surrogate Data. *Physica D*, 58, 77–94.
- Therrien, C. W. (1983) On the Relation Between Triangular Matrix Decomposition and Linear Prediction. *Proceedings of the IEEE*, 71, 1459–60.
- Thompson, R. (1973) Generation of Stochastic Processes with Given Spectrum. *Utilitas Mathematica*, 3, 127–37.
- Thomson, D. J. (1977) Spectrum Estimation Techniques for Characterization and Development of WT4 Waveguide I. *Bell System Technical Journal*, 56, 1769–815.
- (1982) Spectrum Estimation and Harmonic Analysis. Proceedings of the IEEE, 70, 1055–96.
  (1990a) Time Series Analysis of Holocene Climate Data. Philosophical Transactions of the Royal Society of London, Series A, 330, 601–16.
- ——— (1990b) Quadratic-Inverse Spectrum Estimates: Applications to Palaeoclimatology. *Philosophical Transactions of the Royal Society of London, Series A*, 332, 539–97.
- ——— (2007) Jackknifing Multitaper Spectrum Estimates. IEEE Signal Processing Magazine, 24, 20–30.
- Thomson, D. J. and Chave, A. D. (1991) Jackknifed Error Estimates for Spectra, Coherences, and Transfer Functions. In *Advances in Spectrum Analysis and Array Processing*, Volume I, edited by S. Haykin, Englewood Cliffs, NJ: Prentice-Hall, 58–113.
- Titchmarsh, E. C. (1939) The Theory of Functions (Second Edition). Oxford: Oxford University Press.
- Todoeschuck, J. P. and Jensen, O. G. (1988) Joseph Geology and Seismic Deconvolution. *Geophysics*, 53, 1410–14.
- Toman, K. (1965) The Spectral Shifts of Truncated Sinusoids. Journal of Geophysical Research, 70, 1749–50.
- Tong, H. (1975) Autoregressive Model Fitting with Noisy Data by Akaike's Information Criterion. *IEEE Transactions on Information Theory*, 21, 476–80 (also in Childers, 1978).
- Tsakiroglou, E. and Walden, A. T. (2002) From Blackman–Tukey Pilot Estimators to Wavelet Packet Estimators: A Modern Perspective on an Old Spectrum Estimation Idea. *Signal Processing*, 82, 1425–41.
- Tseng, F. I., Sarkar, T. K. and Weiner, D. D. (1981) A Novel Window for Harmonic Analysis. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 29, 177–88.
- Tufts, D. W. and Kumaresan, R. (1982) Estimation of Frequencies of Multiple Sinusoids: Making Linear Prediction Perform Like Maximum Likelihood. *Proceedings of the IEEE*, 70, 975–89.
- Tugnait, J. K. (1986) Recursive Parameter Estimation for Noisy Autoregressive Signals. *IEEE Transactions on Information Theory*, 32, 426–30.
- Tukey, J. W. (1961) Discussion, Emphasizing the Connection Between Analysis of Variance and Spectrum Analysis. *Technometrics*, 3, 191–219.
- ——— (1967) An Introduction to the Calculations of Numerical Spectrum Analysis. In Spectral Analysis of Time Series, edited by B. Harris, New York: John Wiley & Sons, 25–46 (also in Brillinger, 1984b).
- ——— (1980) Can We Predict Where "Time Series" Should Go Next? In *Directions in Time Series Analysis*, edited by D. R. Brillinger and G. C. Tiao, Hayward, CA: Institute of Mathematical Statistics, 1–31 (also in Brillinger, 1984b).
- Ulrych, T. J. (1972a) Maximum Entropy Power Spectrum of Truncated Sinusoids. *Journal of Geophysical Research*, 77, 1396–400.
- ——— (1972b) Maximum Entropy Power Spectrum of Long Period Geomagnetic Reversals. *Nature*, 235, 218–9.
- Ulrych, T. J. and Bishop, T. N. (1975) Maximum Entropy Spectral Analysis and Autoregressive Decomposition. *Reviews of Geophysics and Space Physics*, 13, 183–200 (also in Childers, 1978).
- Ulrych, T. J. and Clayton, R. W. (1976) Time Series Modelling and Maximum Entropy. *Physics of the Earth and Planetary Interiors*, 12, 188–200.
- Ulrych, T. J. and Ooe, M. (1983) Autoregressive and Mixed Autoregressive-Moving Average Models and Spectra. In *Nonlinear Methods of Spectral Analysis* (Second Edition), edited by S. Haykin,

- Berlin: Springer-Verlag, 73-125.
- Van Schooneveld, C. and Frijling, D. J. (1981) Spectral Analysis: On the Usefulness of Linear Tapering for Leakage Suppression. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 29, 323–9.
- Van Veen, B. D. and Scharf, L. L. (1990) Estimation of Structured Covariance Matrices and Multiple Window Spectrum Analysis. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 38, 1467–72.
- von Storch, H. and Zwiers, F. W. (1999) Statistical Analysis in Climate Research. Cambridge: Cambridge University Press.
- Wahba, G. (1980) Automatic Smoothing of the Log Periodogram. Journal of American Statistical Association, 75, 122–32.
- Walden, A. T. (1982) The Statistical Analysis of Extreme High Sea Levels Utilizing Data from the Solent Area. Ph.D. dissertation, University of Southampton.
- ——— (1989) Accurate Approximation of a 0th Order Discrete Prolate Spheroidal Sequence for Filtering and Data Tapering. Signal Processing, 18, 341–8.
- ——— (1990a) Variance and Degrees of Freedom of a Spectral Estimator Following Data Tapering and Spectral Smoothing. *Signal Processing*, 20, 67–79.
- ——— (1990b) Improved Low-Frequency Decay Estimation Using the Multitaper Spectral Analysis Method. Geophysical Prospecting, 38, 61–86.
- ——— (1992) Asymptotic Percentage Points for Siegel's Test Statistic for Compound Periodicities. *Biometrika*, 79, 438–40.
- ——— (1993) Simulation of Realistic Synthetic Reflection Sequences. *Geophysical Prospecting*, 41, 313–21.
- ——— (1995) Multitaper Estimation of the Innovation Variance of a Stationary Time Series. *IEEE Transactions on Signal Processing*, 43, 181–7.
- ——— (2013) Rotary Components, Random Ellipses and Polarization: A Statistical Perspective. Philosophical Transactions of the Royal Society of London. Series A, Mathematical, Physical and Engineering Sciences, 371, 20110554.
- Walden, A. T. and Hosken, J. W. J. (1985) An Investigation of the Spectral Properties of Primary Reflection Coefficients. *Geophysical Prospecting*, 33, 400–35.
- Walden, A. T., McCoy, E. J. and Percival, D. B. (1995) The Effective Bandwidth of a Multitaper Spectral Estimator. *Biometrika*, 82, 201–14.
- Walden, A. T., Percival, D. B. and McCoy, E. J. (1998) Spectrum Estimation by Wavelet Thresholding of Multitaper Estimators. *IEEE Transactions on Signal Processing*, 46, 3153–65.
- Walden, A. T. and Prescott, P. (1983) Statistical Distributions for Tidal Elevations. *Geophysical Journal of the Royal Astronomical Society*, 72, 223–36.
- Walden, A. T. and White, R. E. (1984) On Errors of Fit and Accuracy in Matching Synthetic Seismograms and Seismic Traces. *Geophysical Prospecting*, 32, 871–91.
- ——— (1990) Estimating the Statistical Bandwidth of a Time Series. *Biometrika*, 77, 699–707.
- Walker, A. M. (1960) Some Consequences of Superimposed Error in Time Series Analysis. *Biometrika*, 47, 33–43.
- ——— (1971) On the Estimation of a Harmonic Component in a Time Series with Stationary Independent Residuals. *Biometrika*, 58, 21–36.
- Walker, J. (1985) Searching for Patterns of Rainfall in a Storm. Scientific American, 252 (1), 112-19.
- Wei, L. and Craigmile, P. F. (2010) Global and Local Spectral-Based Tests for Periodicities. *Biometrika*, 97, 223–30.
- Weisberg, S. (2014) Applied Linear Regression (Fourth Edition). Hoboken, NJ: John Wiley & Sons.
- Weiss, G. (1975) Time-Reversibility of Linear Stochastic Processes. Journal of Applied Probability, 12, 831–6.
- Welch, B. L. (1936) The Specification of Rules for Rejecting Too Variable a Product, with Particular Reference to an Electric Lamp Problem. *Supplement to the Journal of the Royal Statistical Society*, 3, 29–48.
- ——— (1938) The Significance of the Difference Between Two Means when the Population Variances are Unequal. *Biometrika*, 29, 350–62.

- Welch, P. D. (1967) The Use of Fast Fourier Transform for the Estimation of Power Spectra: A Method Based on Time Averaging Over Short, Modified Periodograms. *IEEE Transactions on Audio and Electroacoustics*, 15, 70–3 (also in Childers, 1978).
- Wen, Q. H., Wong, A. and Wang, X. L. (2012) Overlapped Grouping Periodogram Test for Detecting Multiple Hidden Periodicities in Mixed Spectra. *Journal of Time Series Analysis*, 33, 255–68.
- Whittle, P. (1952) The Simultaneous Estimation of a Time Series' Harmonic Components and Covariance Structure. *Trabajos de Estadistica y de Investigacion Operativa*, 3, 43–57.
- ——— (1953) Estimation and Information in Stationary Time Series. *Arkiv för Matematik*, 2, 423–34.
- Wiener, N. (1949) Extrapolation, Interpolation, and Smoothing of Stationary Time Series. Cambridge, MA: MIT Press.
- Wilson, R. (1987) Finite Prolate Spheroidal Sequences and Their Applications I: Generation and Properties. *IEEE Transactions on Pattern Analysis and Machine Intelligence*, 9, 787–95.
- Wilson, R. and Spann, M. (1988) Finite Prolate Spheroidal Sequences and Their Applications II: Image Feature Description and Segmentation. IEEE Transactions on Pattern Analysis and Machine Intelligence, 10, 193–203.
- Wise, G. L., Traganitis, A. P. and Thomas, J. B. (1977) The Effect of a Memoryless Nonlinearity on the Spectrum of a Random Process. *IEEE Transactions on Information Theory*, 23, 84–9.
- Woods, J. W. (1972) Two-Dimensional Discrete Markovian Fields. IEEE Transactions on Information Theory, 18, 232–40.
- Woodward, W. A., Gray, H. L. and Elliott, A. C. (2017) *Applied Time Series Analysis With R* (2nd Edition). Boca Raton, FL: CRC Press.
- Wright, J. H. (2002) Log-Periodogram Estimation of Long Memory Volatility Dependencies with Conditionally Heavy Tailed Returns. *Econometric Reviews*, 21, 397–417.
- Wunsch, C. (2000) On Sharp Spectral Lines in the Climate Record and the Millennial Peak. *Paleoceanography*, 15, 417–24.
- Wunsch, C. and Gunn, D. E. (2003) A Densely Sampled Core and Climate Variable Aliasing. *Geo-Marine Letters*, 23, 64–71.
- Yajima, Y. (1989) A Central Limit Theorem of Fourier Transforms of Strongly Dependent Stationary Processes. *Journal of Time Series Analysis*, 10, 375–83.
- Yaglom, A. M. (1958) Correlation Theory of Processes with Random Stationary *n*th Increments. *American Mathematical Society Translations* (Series 2), 8, 87–141.
- ——— (1987a) Correlation Theory of Stationary and Related Random Functions, Volume I: Basic Results. New York: Springer-Verlag.
- ——— (1987b) Einstein's 1914 Paper on the Theory of Irregularly Fluctuating Series of Observations. *IEEE ASSP Magazine*, 4(4), 7–11.
- Yuen, C. K. (1979) Comments on Modern Methods for Spectrum Estimation. *IEEE Transactions on Acoustics, Speech, and Signal Processing*, 27, 298–9.
- Zechmeister, M. and Kürster, M. (2009) The Generalised Lomb-Scargle Periodogram: A New Formalism for the Floating-Mean and Keplerian Periodograms. *Astronomy & Astrophysics*, 496, 577–584.
- Zhang, H.-C. (1992) Reduction of the Asymptotic Bias of Autoregressive and Spectral Estimators by Tapering. *Journal of Time Series Analysis*, 13, 451–69.