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in which $S_{ii}(f)$ is the power spectrum of variable i at frequency f and Σ, H, and S are defined for bivariate models only.. The GCCA toolbox contains the function cca_pwcausal which returns pairwise spectral G-causalities and coherence values for a matrix of time series. This function is a wrapper function for pwcausal.m, which is part of the BSMART toolbox. 3 It uses the Morf algorithm to ...

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