Spektrum Gstar(1;1)

Title	Spektrum Gstar(1;1)
Author Order	of
Accreditation	
Abstract	In this paper we formulate the spectrum (spectral density matrix) of the stationary GSTAR(1;1) model by considering the model as VMA(Ãƒ Â¢Ã‚ÂˆÃ‚Âž). The spectrum can be obtained by following steps: represent the model as an VMA(Ãƒ Â¢Ã‚ÂˆÃ‚Âž) and convert the model to the backward operator form, then substitute the coefficient model to the spectrum of VMA(Ãƒ Â¢Ã‚ÂˆÃ‚Âž) model. The procedure of finding spectrum of GSTAR(1;1) which parameters are given, is illustrated by a two dimensional GSTAR(1;1) model.
Publisher Name	Institut Teknologi Bandung
Publish Date	2009-10-07
Publish Year	2008
Doi	
Citation	
Source	Jurnal Matematika & Sains
Source Issue	Vol 13, No 4 (2008)
Source Page	118-124
Url	http://journal.fmipa.itb.ac.id/jms/article/view/206
Author	Dr NUNUNG NURHAYATI, S.Si, M.Si