KYBERNETIKA — VOLUME *34* (1998), NUMBER 5, PAGES 545-554

On Bartlett's Test for Correlation Between Time Series.

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Abstract: An explicit formula for the correlation coefficient in a two-dimensional AR(1) process is derived. Approximate critical values for the correlation coefficient between two one-dimensional AR(1) processes are tabulated. They are based on Bartlett's approximation and on an asymptotic distribution derived by McGregor. The results are compared with critical values obtained from a simulation study.

Keywords:

AMS Subject Classification: