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Testing the time series for stationarity in systems for processing of experimental data

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Abstract

We propose a criterion for estimating the experimentally obtained time series for stationarity. The criterion makes it possible to automatically choose in real time the corresponding process of further processing and analyzing the recorded information and, correspondingly, improve reliability of the spectral estimates of a signal. The step-by-step estimation algorithm is presented. © 2013 Springer Science+Business Media New York.

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