WHY IS THE FREQUENCY DISTRIBUTION OF SO MUCH TIME SERIES DATA NEAR 1/f?

PRISCILLA GREENWOOD

A real-valued stationary time series is said to produce 1/f noise if the power spectral density is like 1/f on a long frequency interval. A question of interest since shot noise was noticed in the 1920's is the title of this talk. I will present some progress toward a general construction to explain such data and indicate some of the remaining questions.