Stationary processes and a one sided representation in terms of independent identically distributed random variables

Murray Rosenblatt

University of California, San Diego

N. Wiener conjectured a necessary and sufficient condition for a stationary process to have a one sided representation (causal and possibly nonlinear) in terms of independent identically distributed random variables–that the process be purely nondeterministic (infinite past trivial). The sub-domains in which the conjecture holds or fails are discussed.