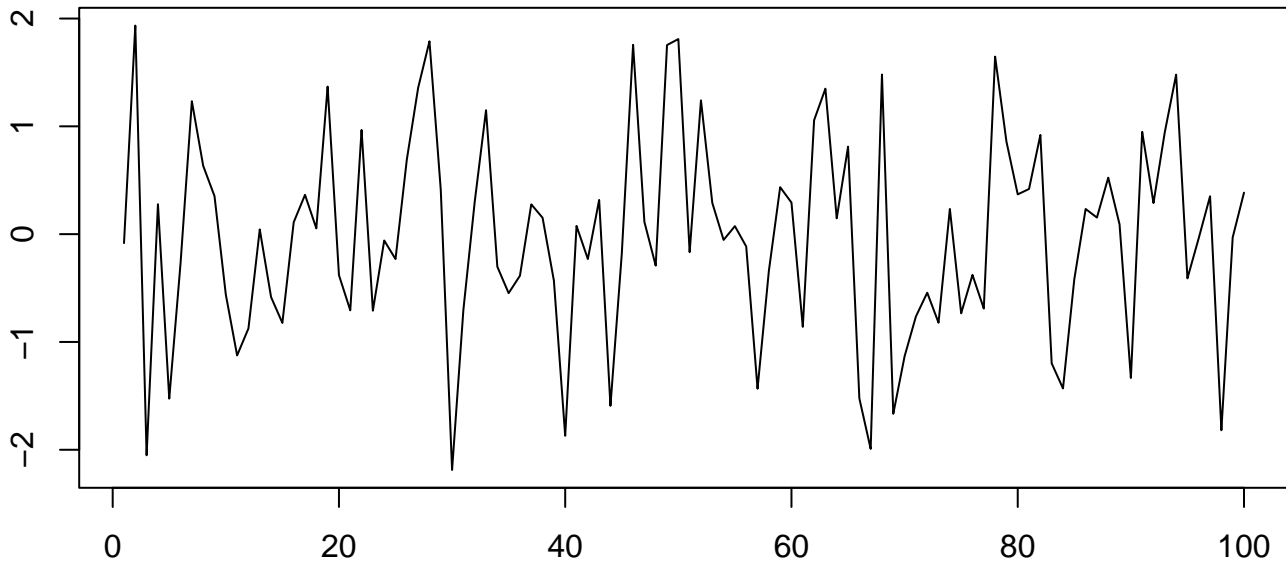
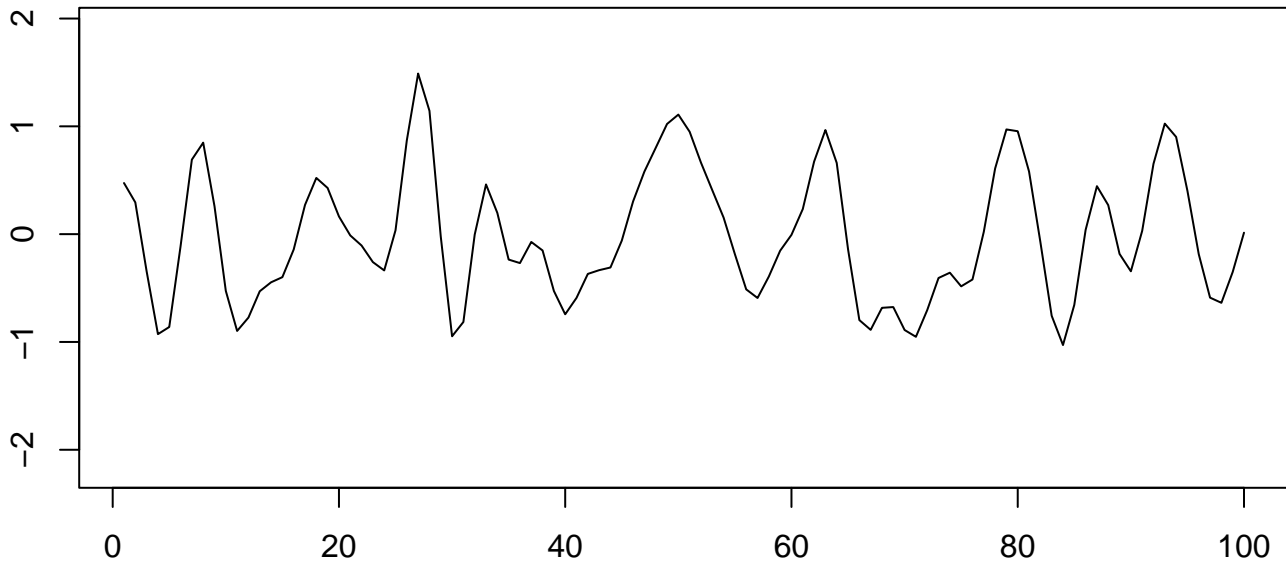


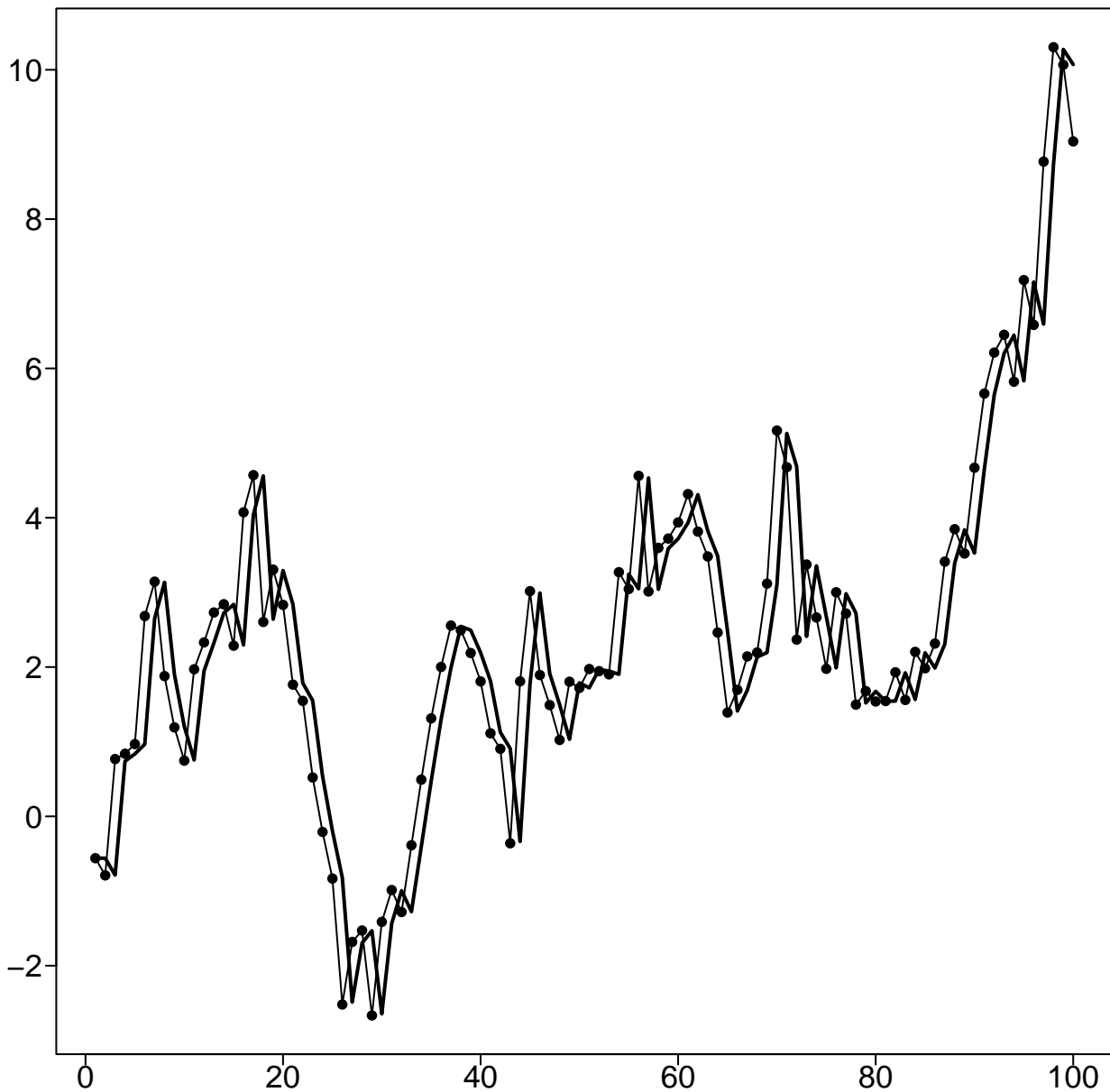
**Original Series**

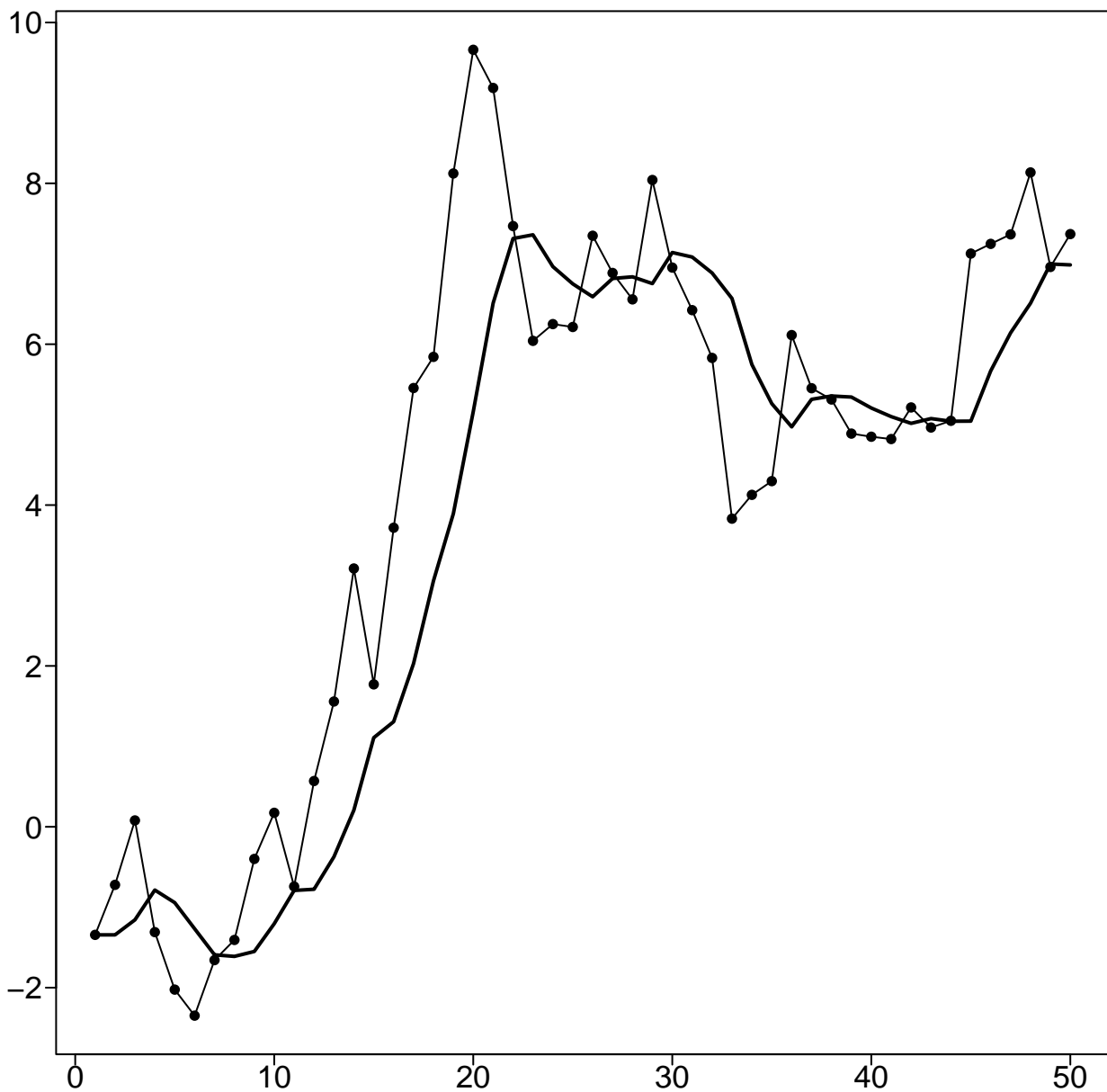


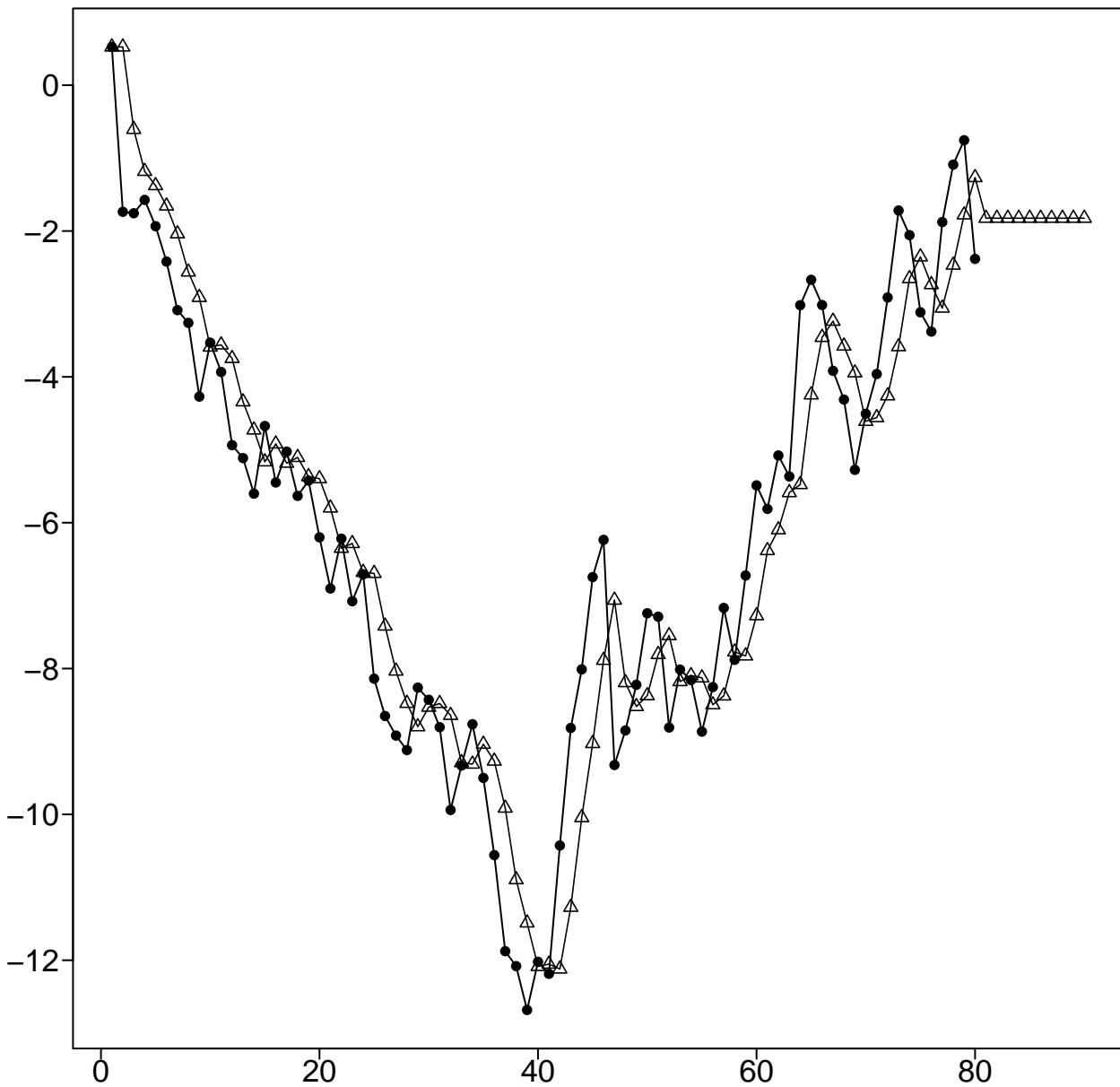
**Filtered Series**



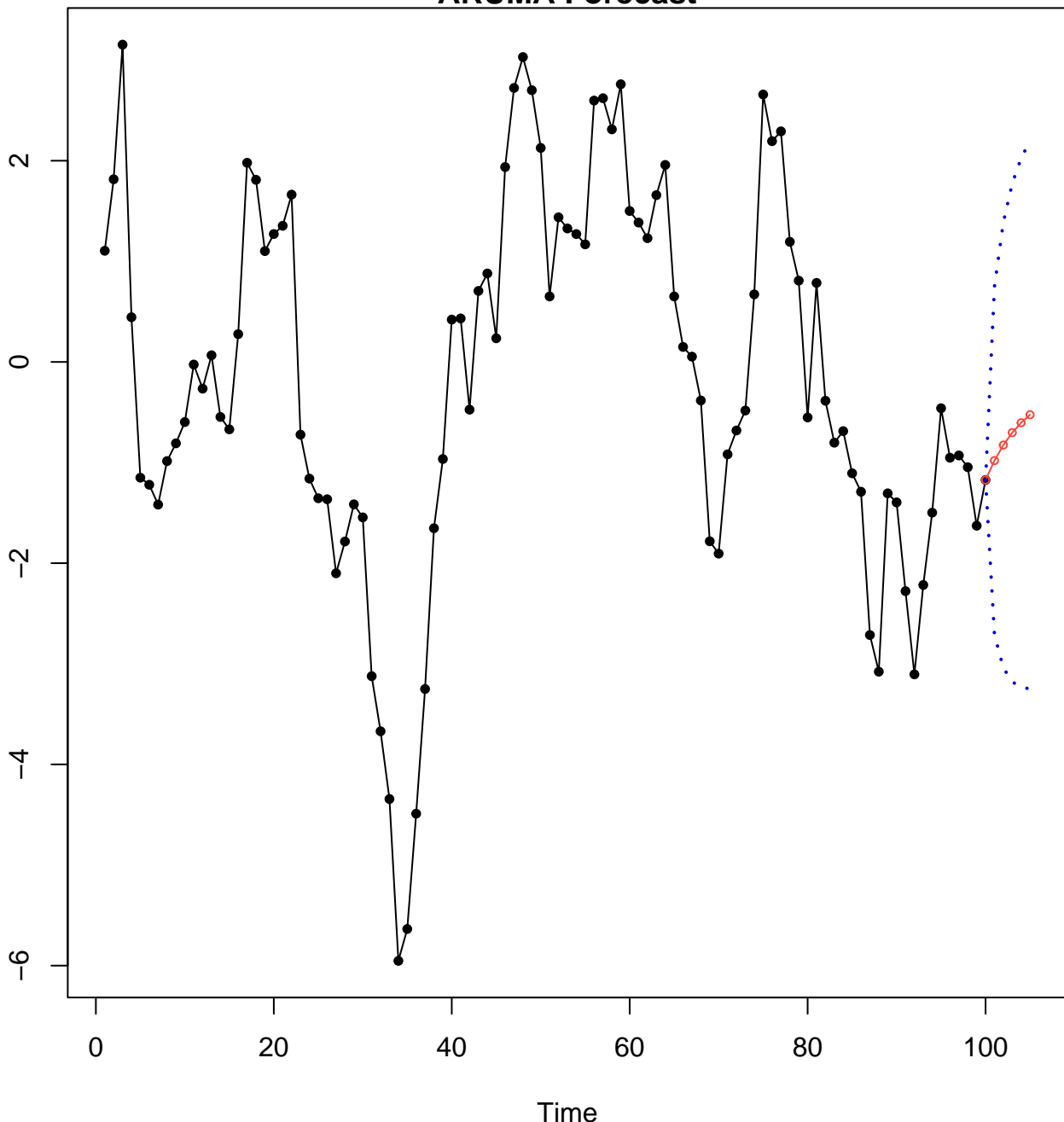
Time



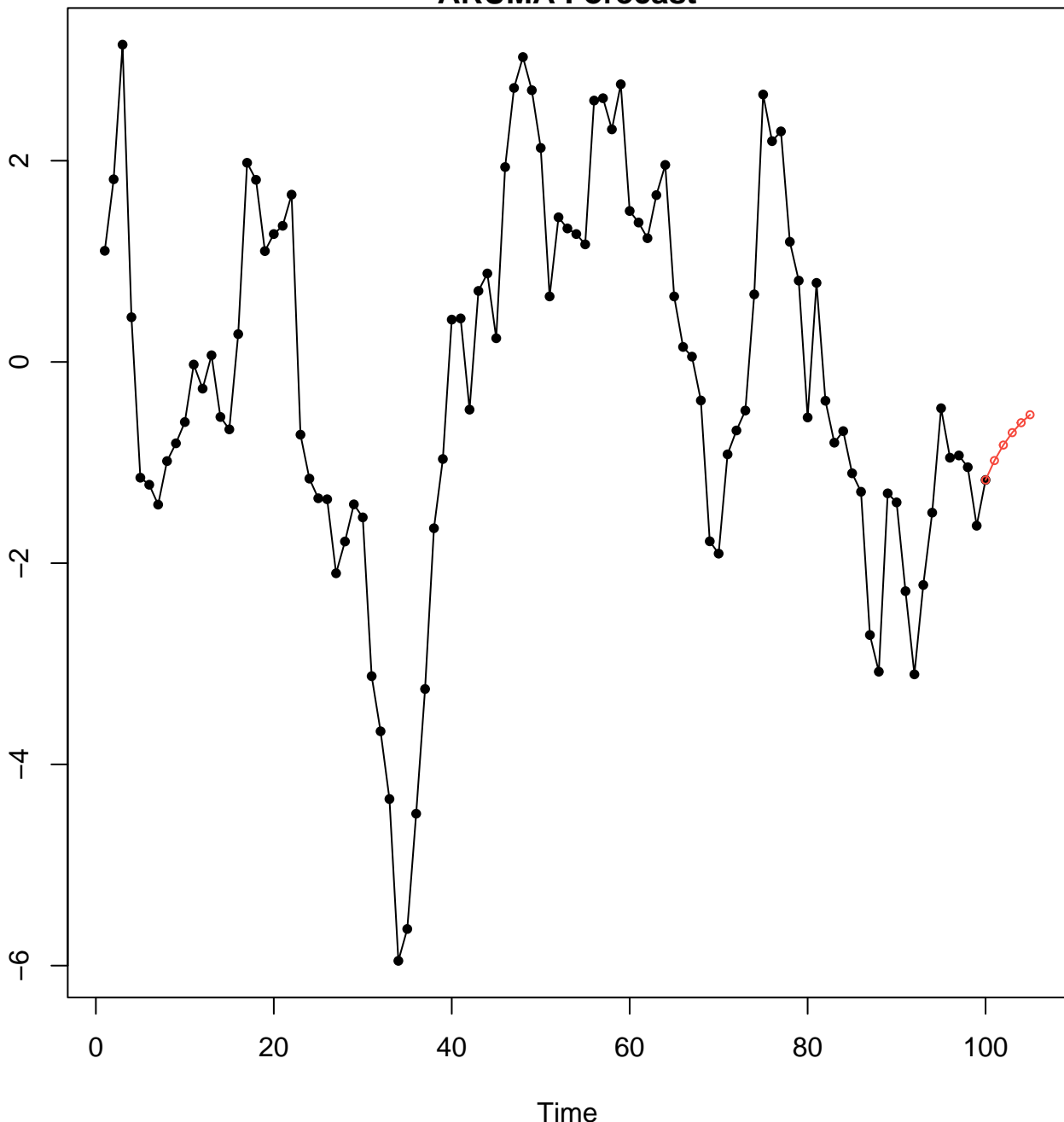




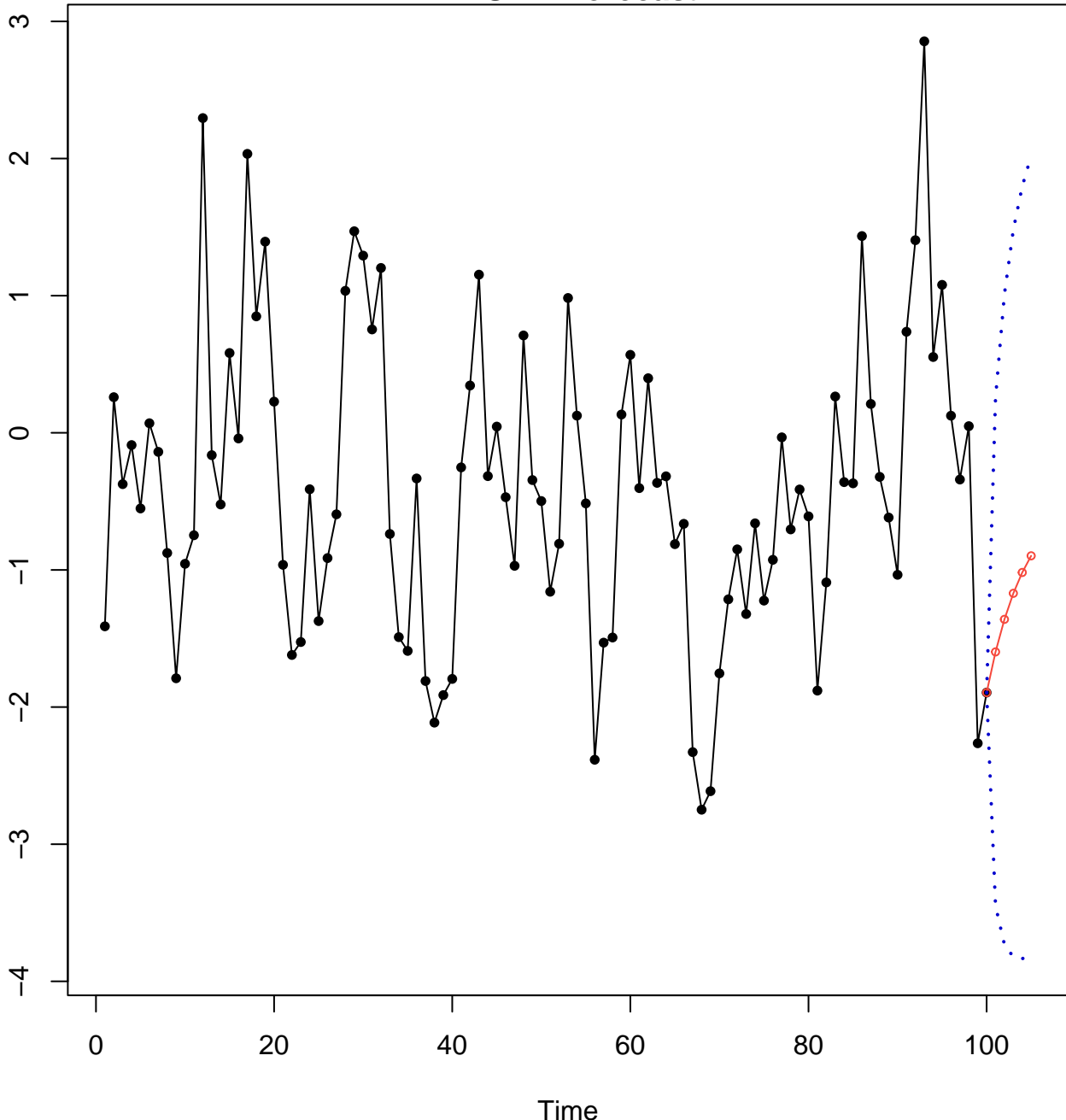
ARUMA Forecast



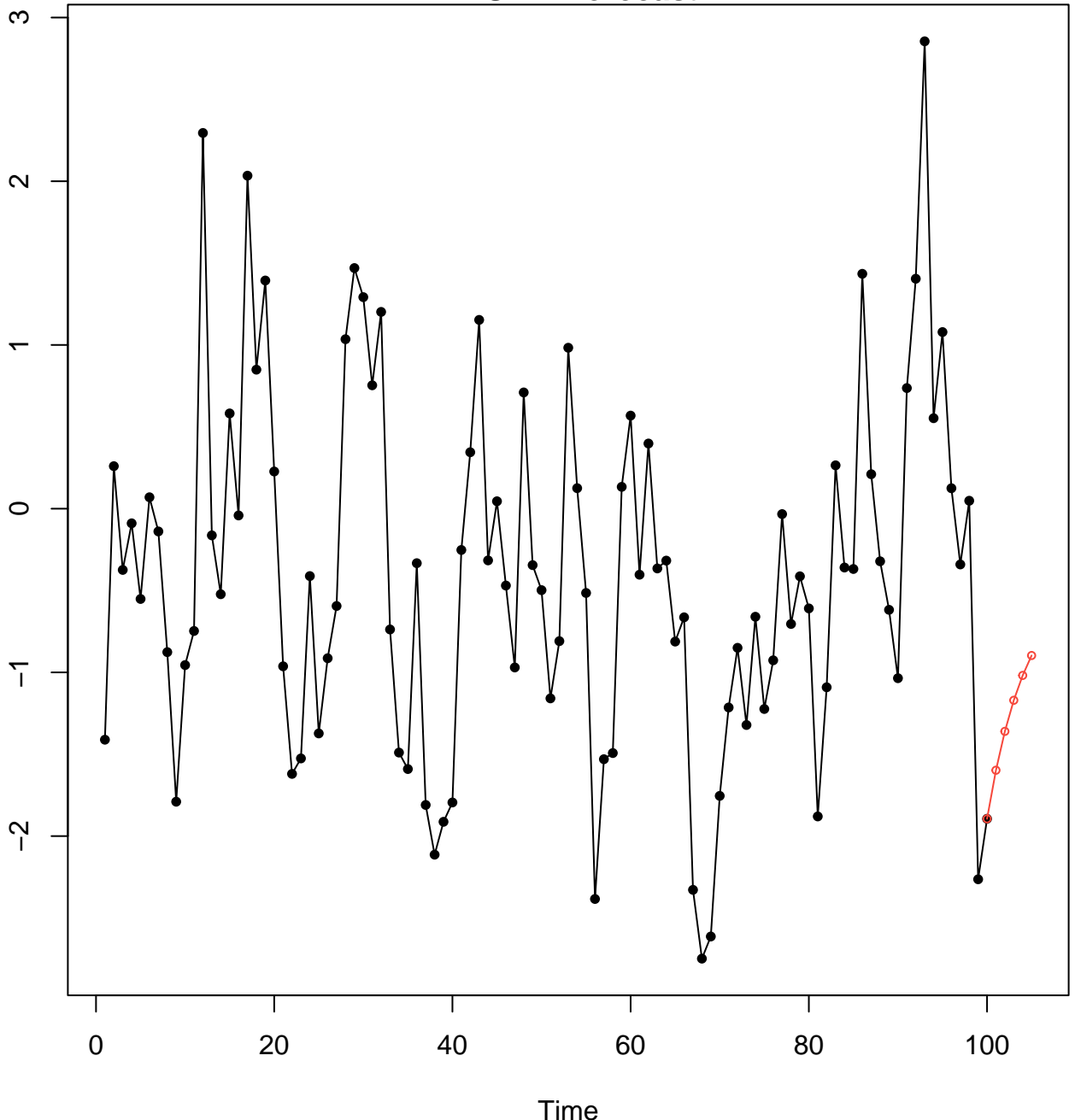
ARUMA Forecast



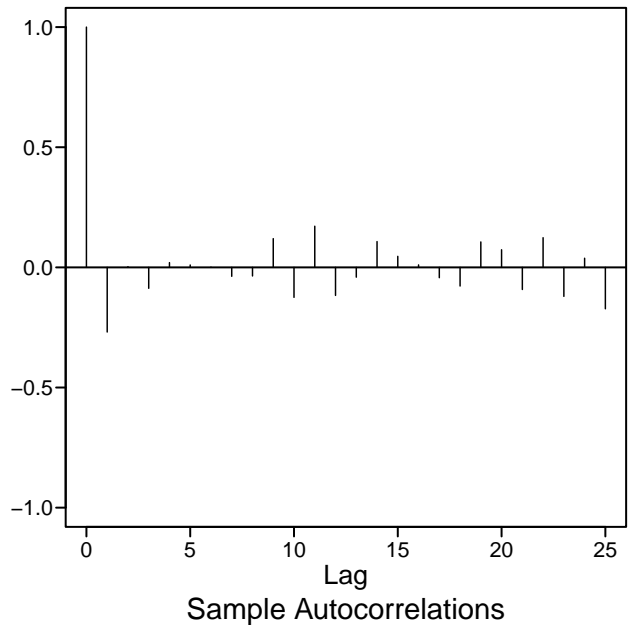
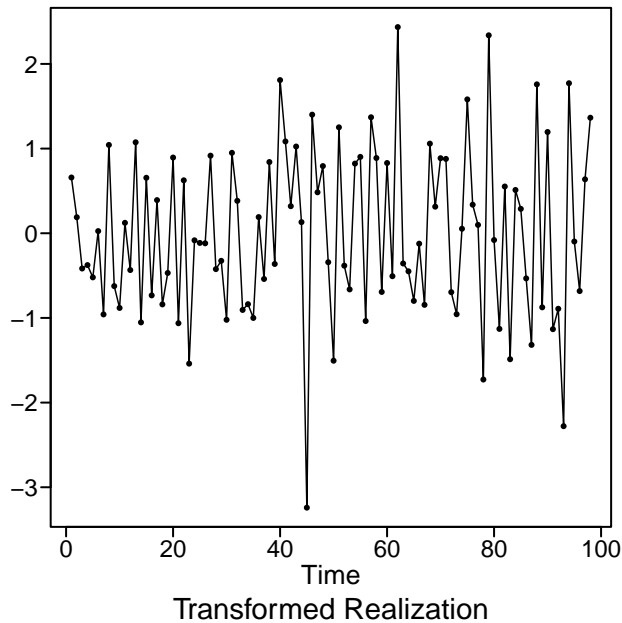
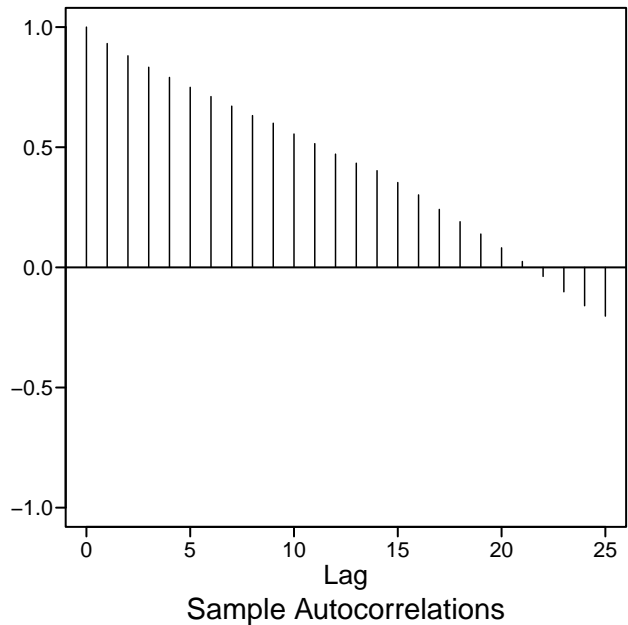
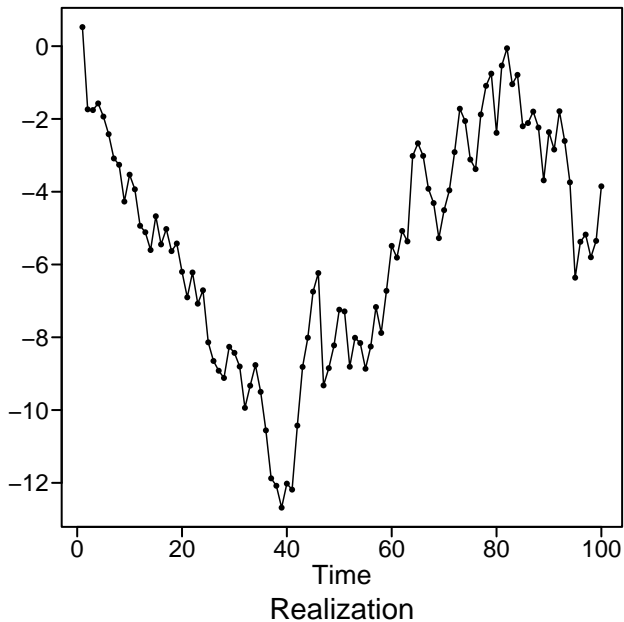
# ARUMA Forecast

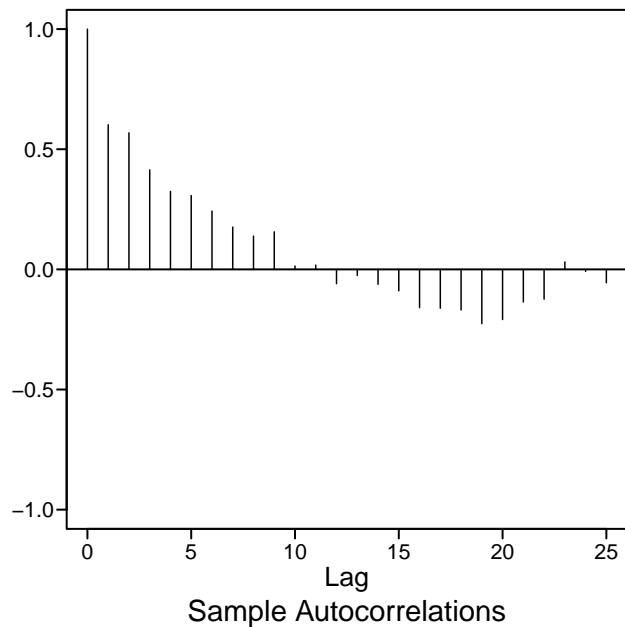
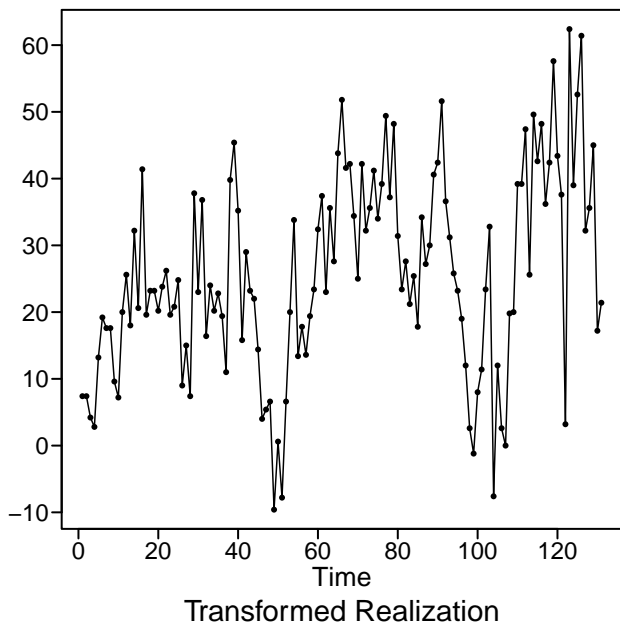
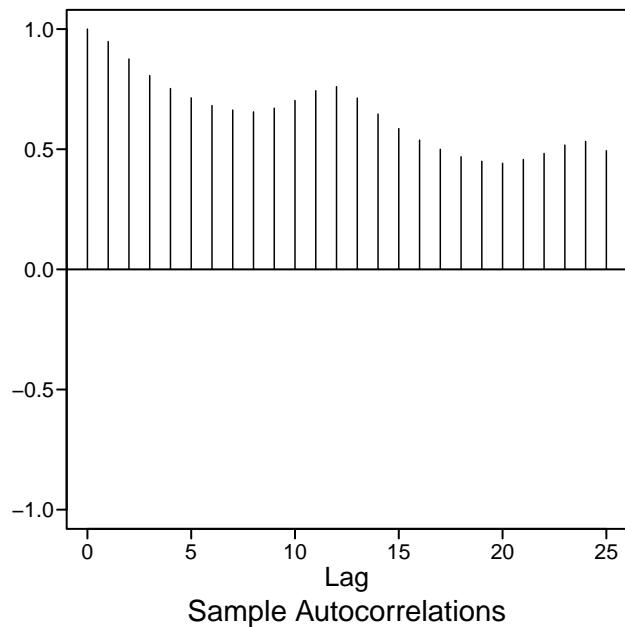
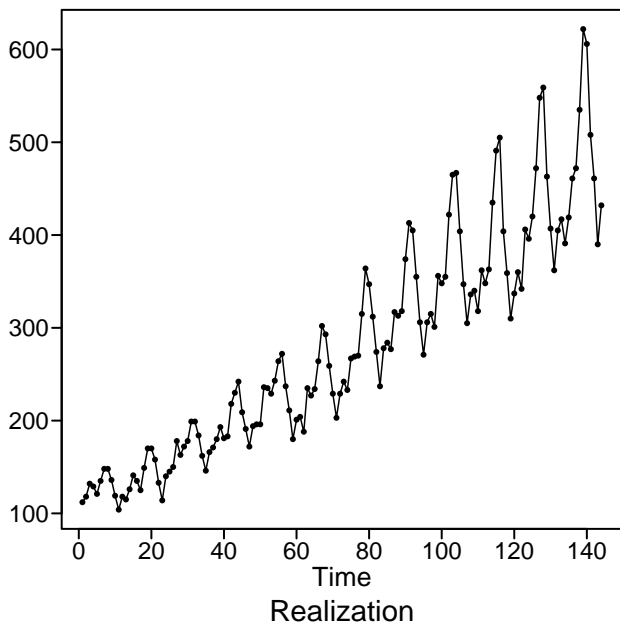


ARUMA Forecast

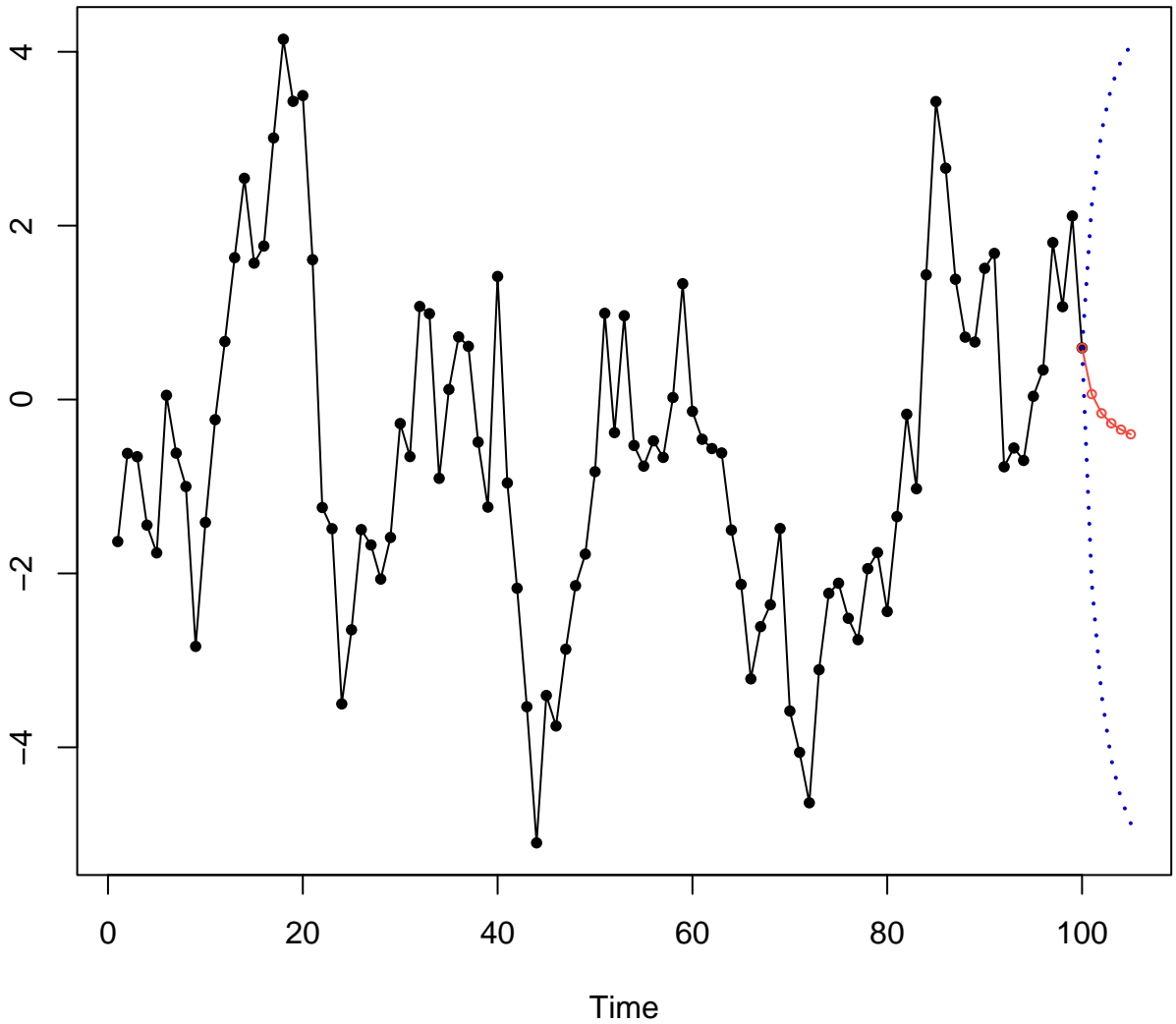


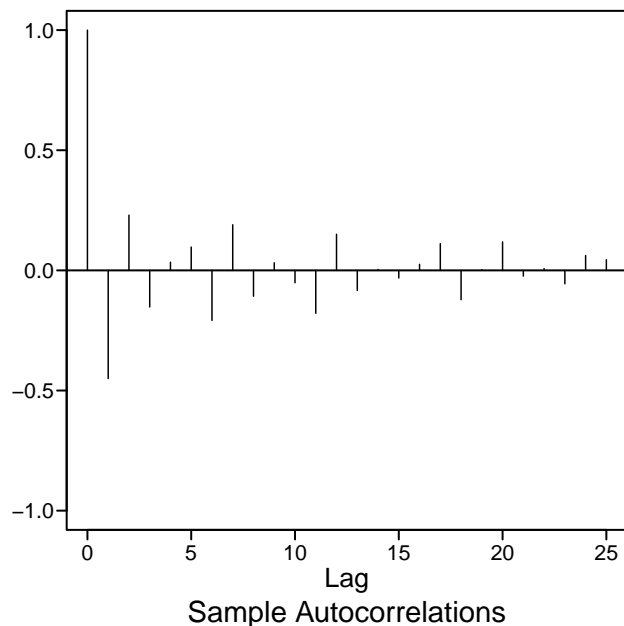
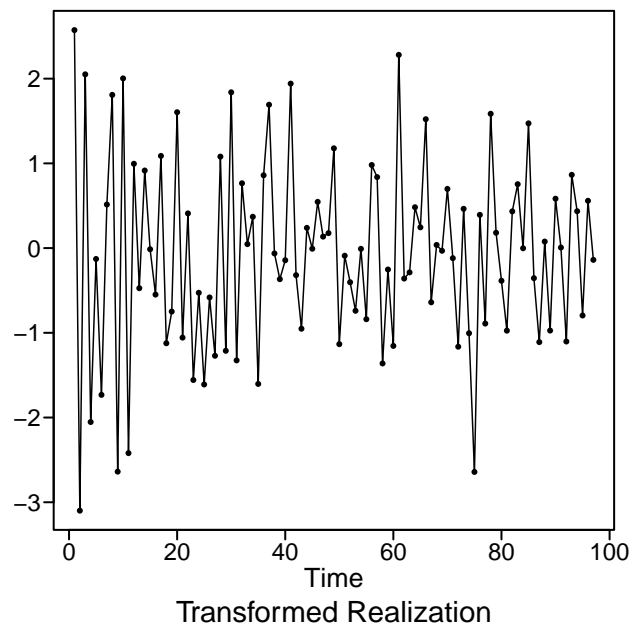
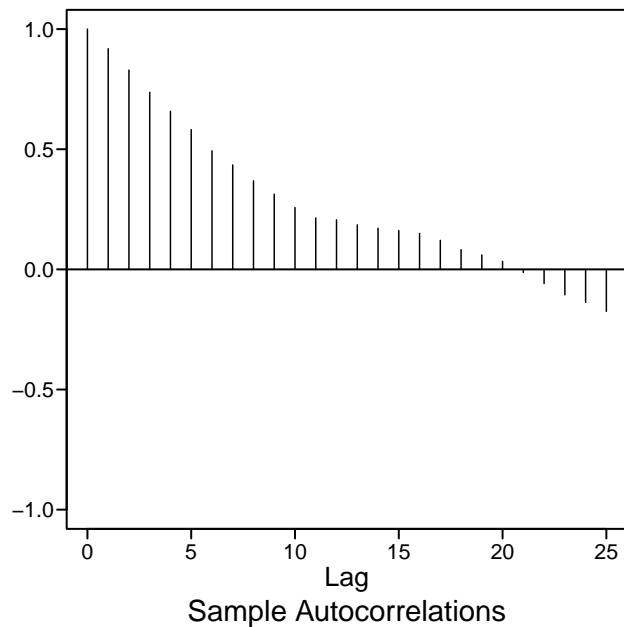
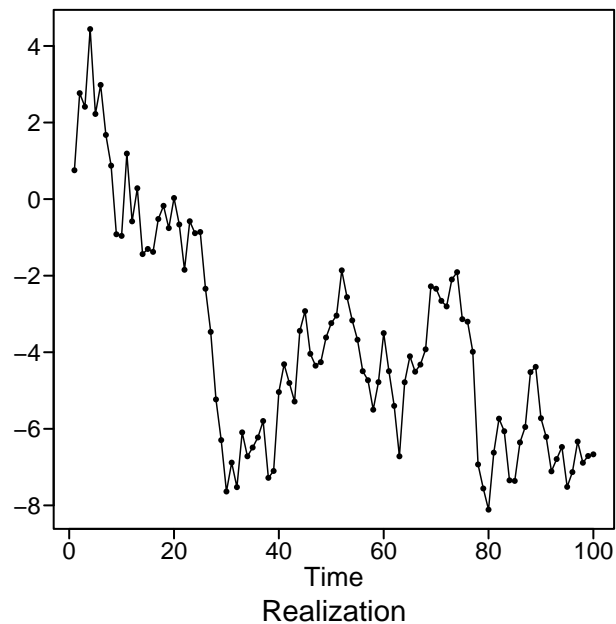




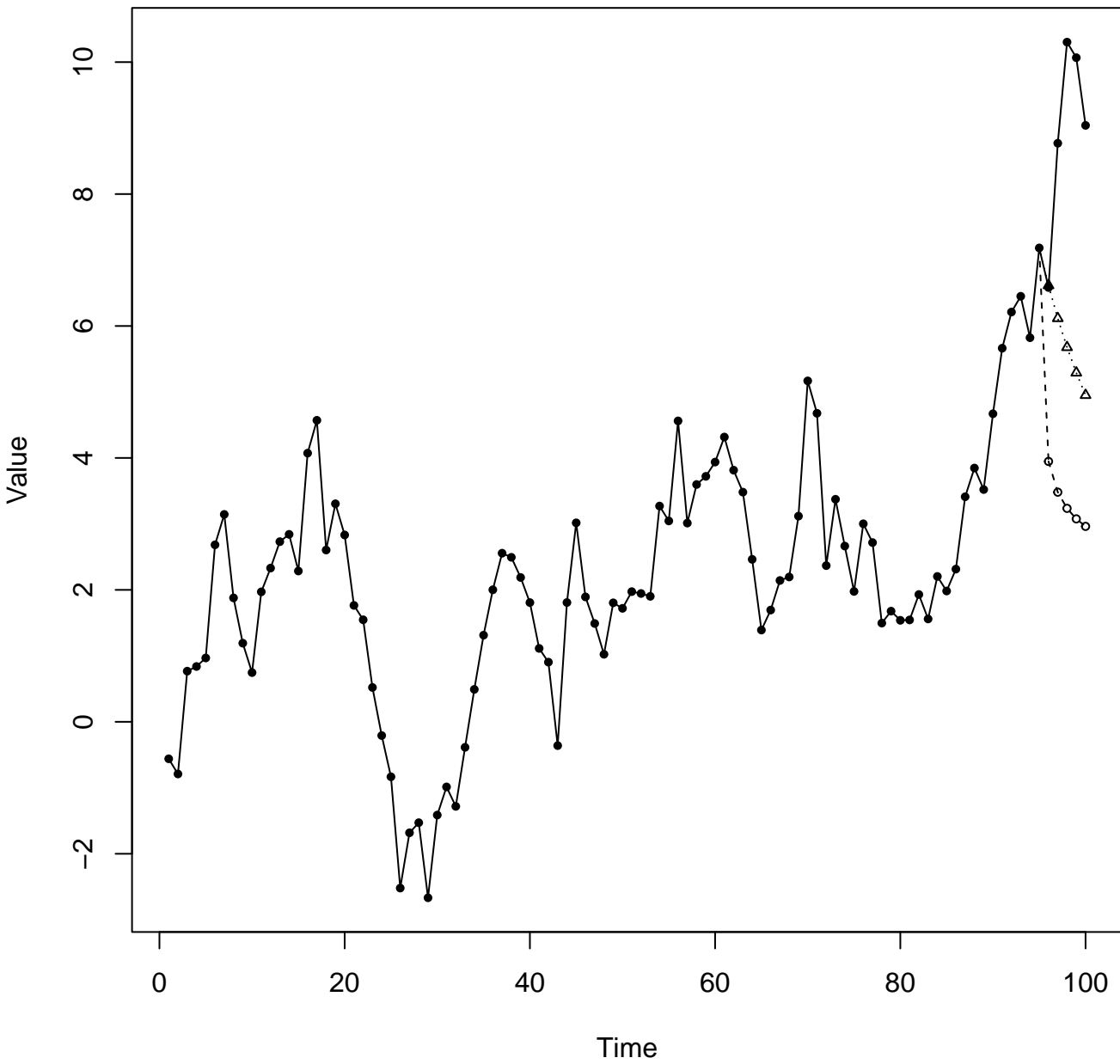


# ARUMA Forecast

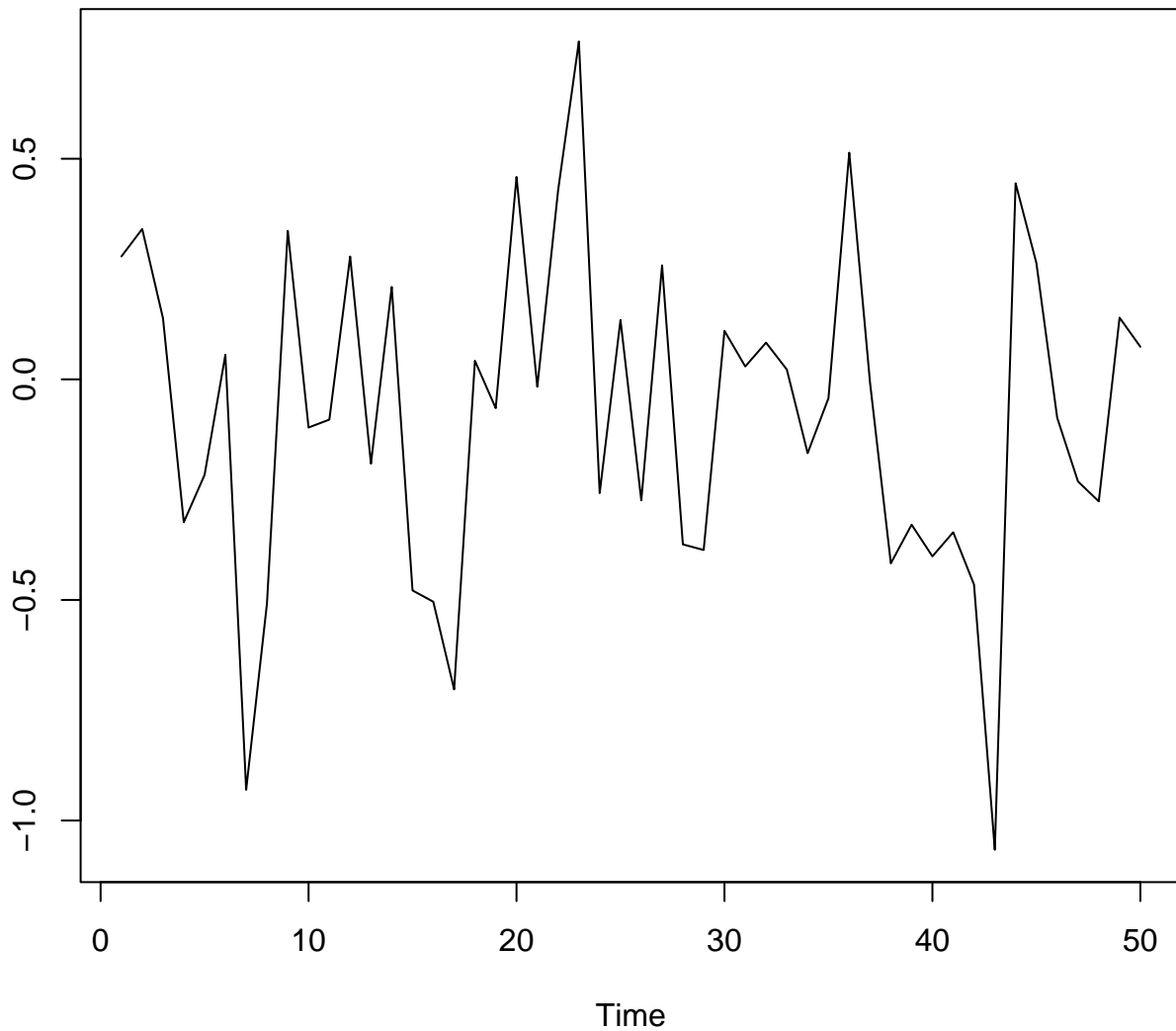




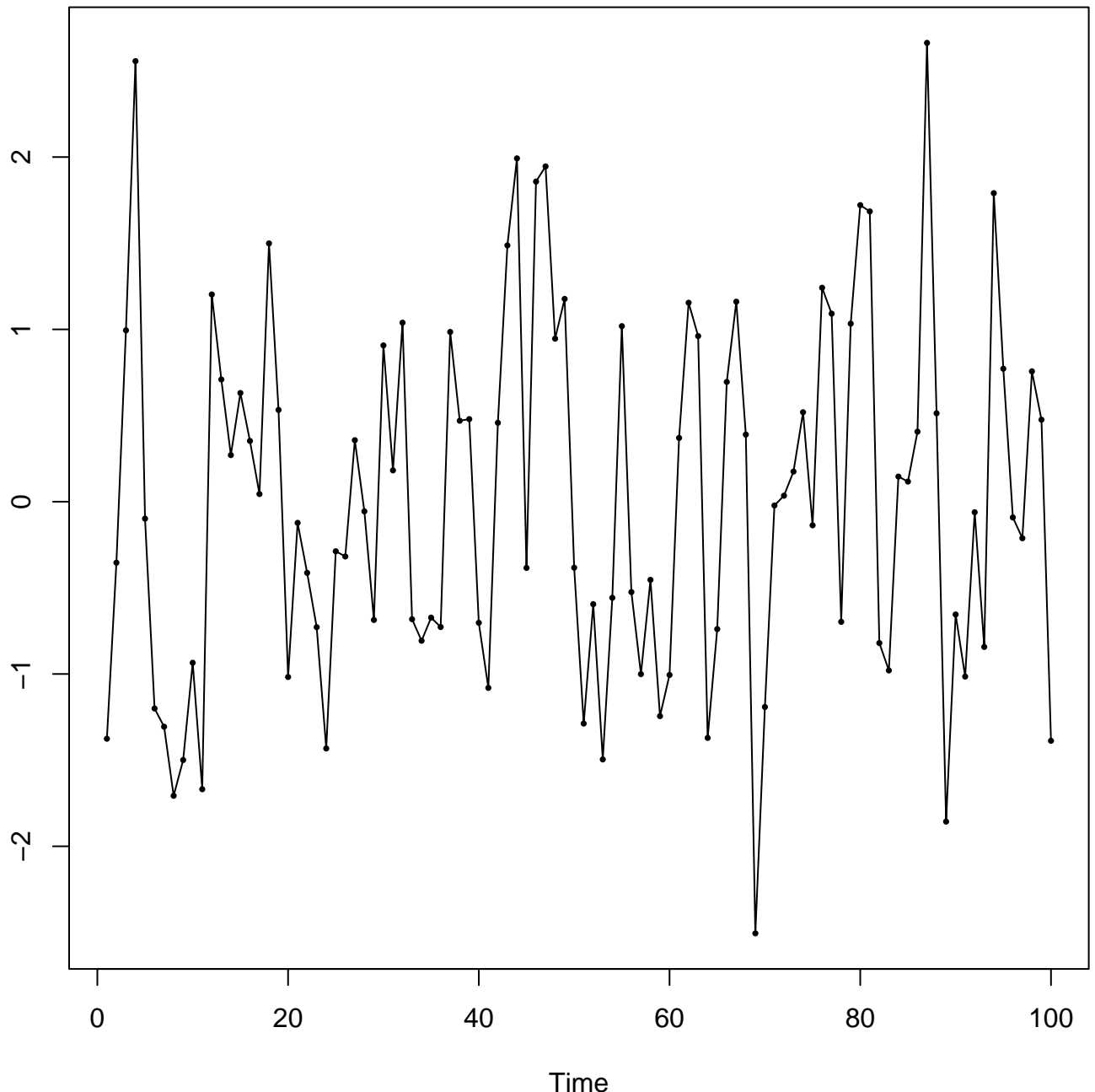
**Realization (Solid), FARMA Forecast (Dashed), AR Forecast (Dotted)**



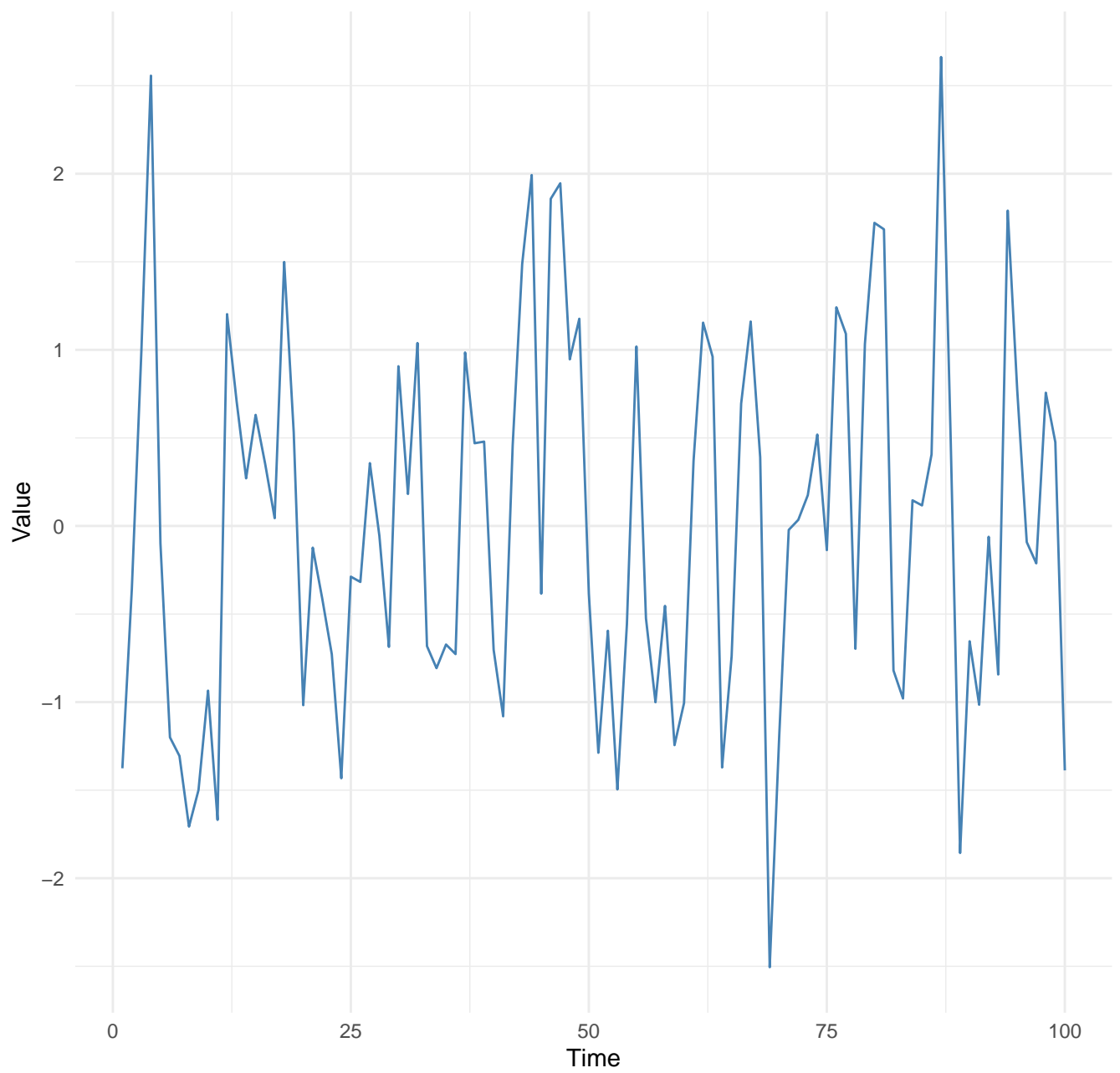
# ARCH Process



# ARUMA Realization

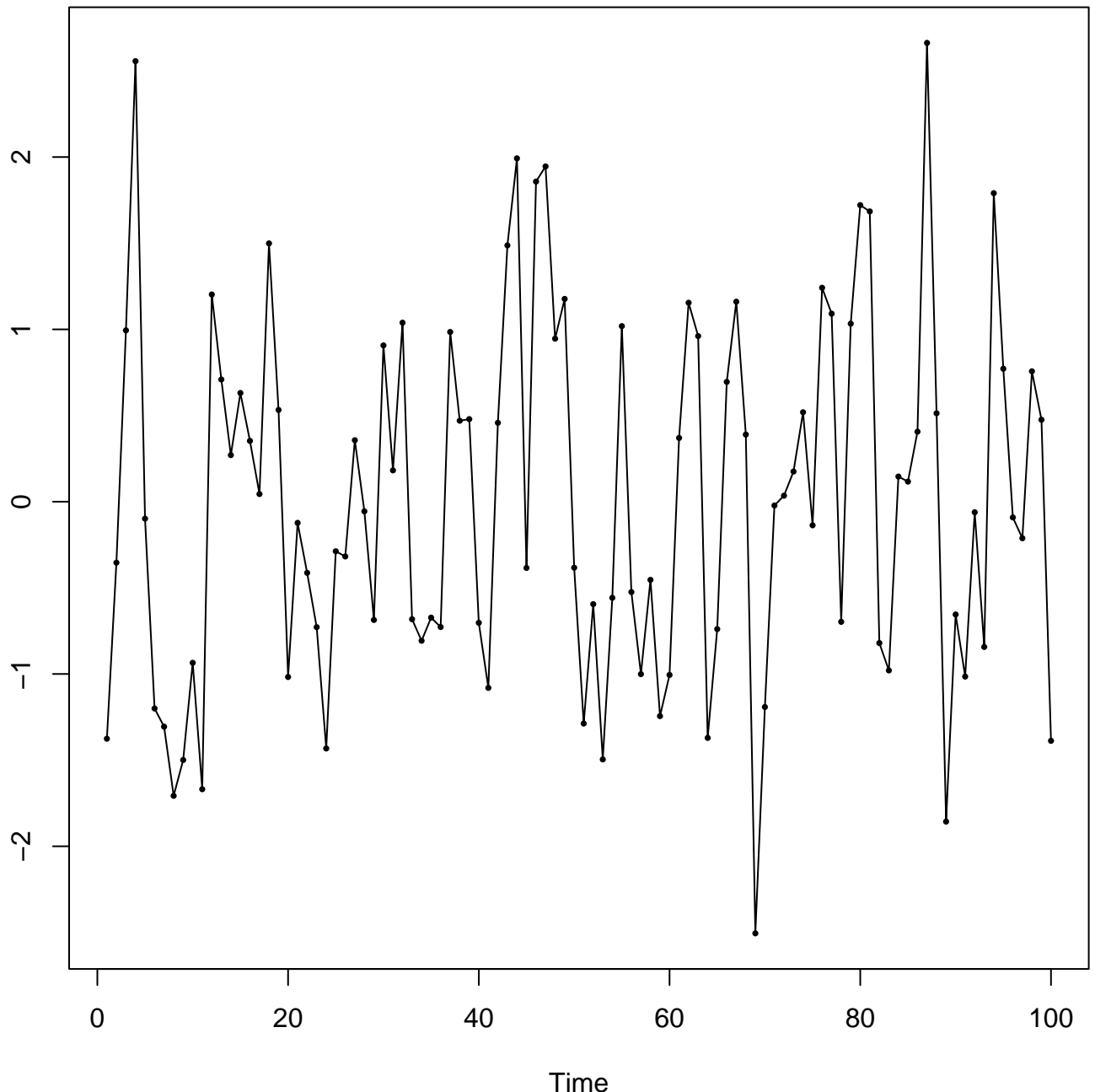


ARUMA Realization

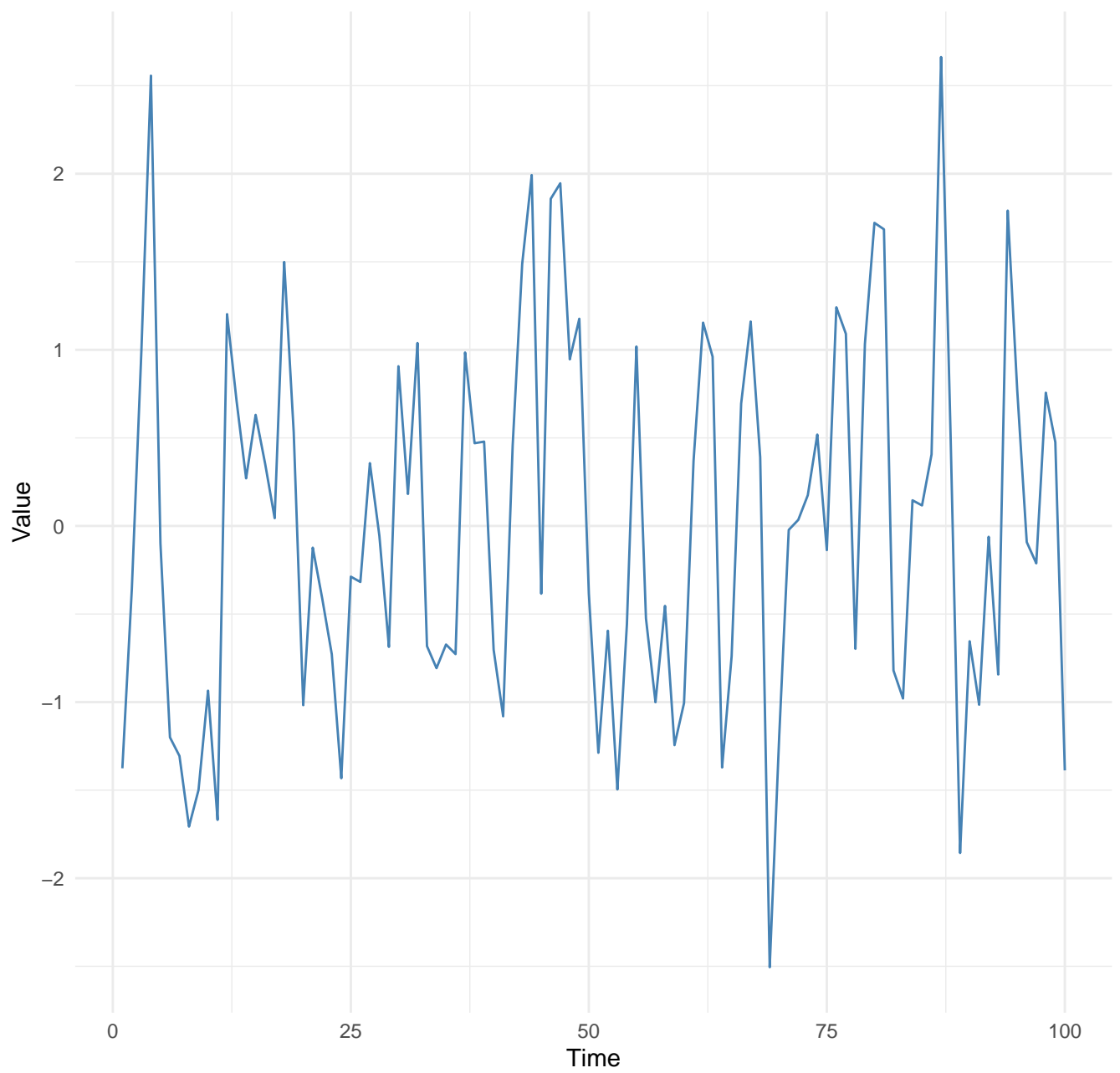




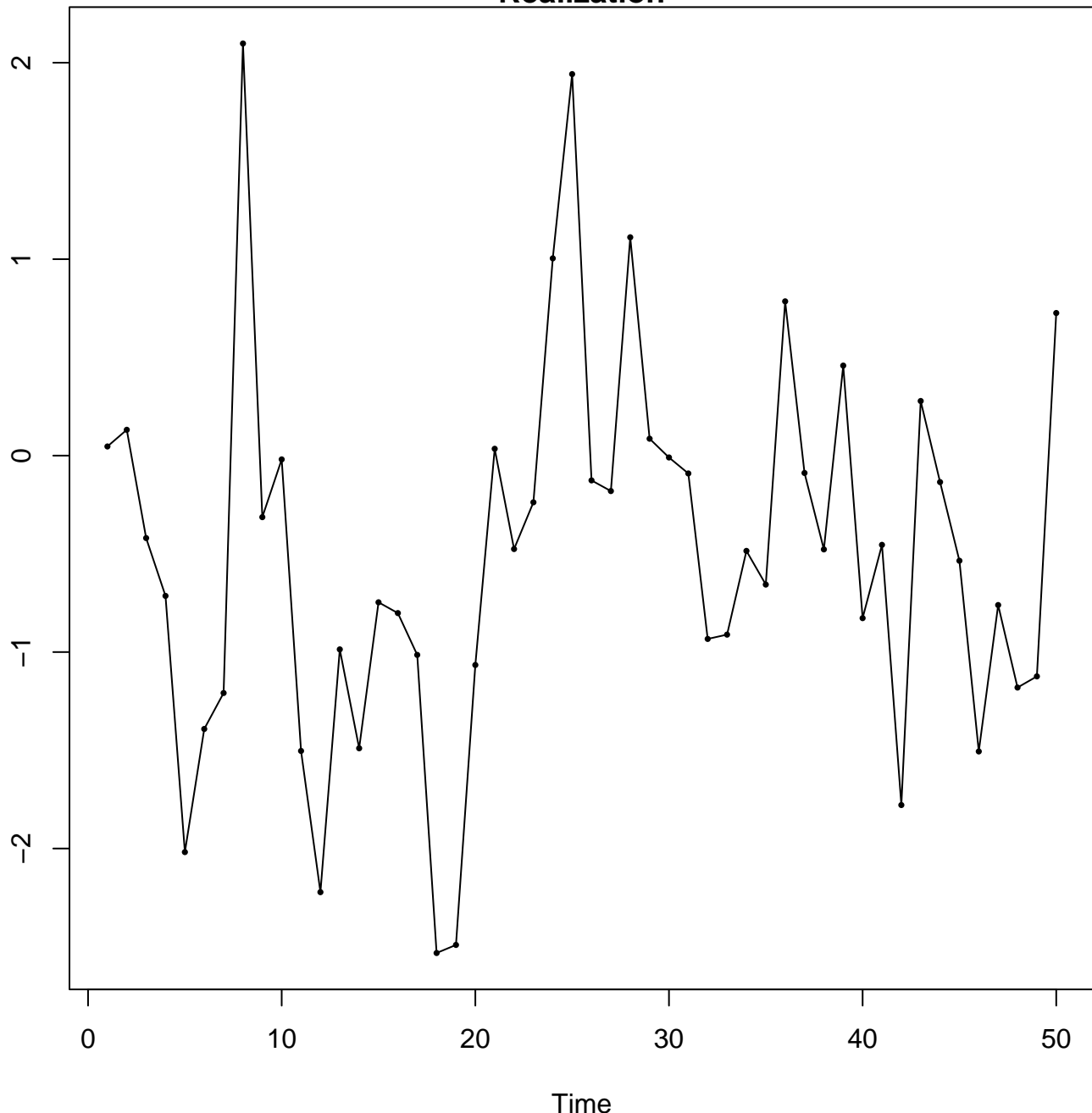
# ARUMA Realization



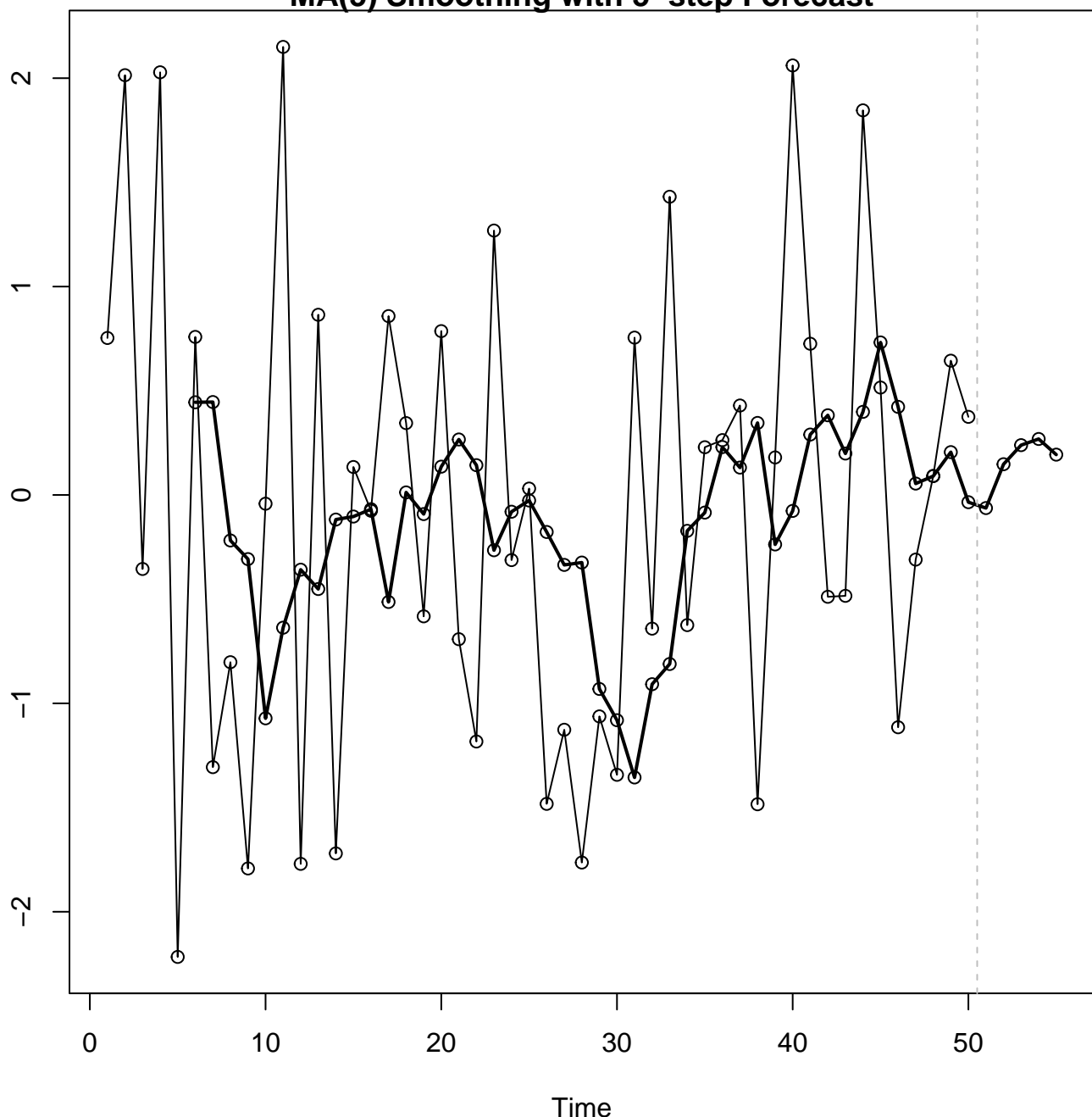
ARUMA Realization



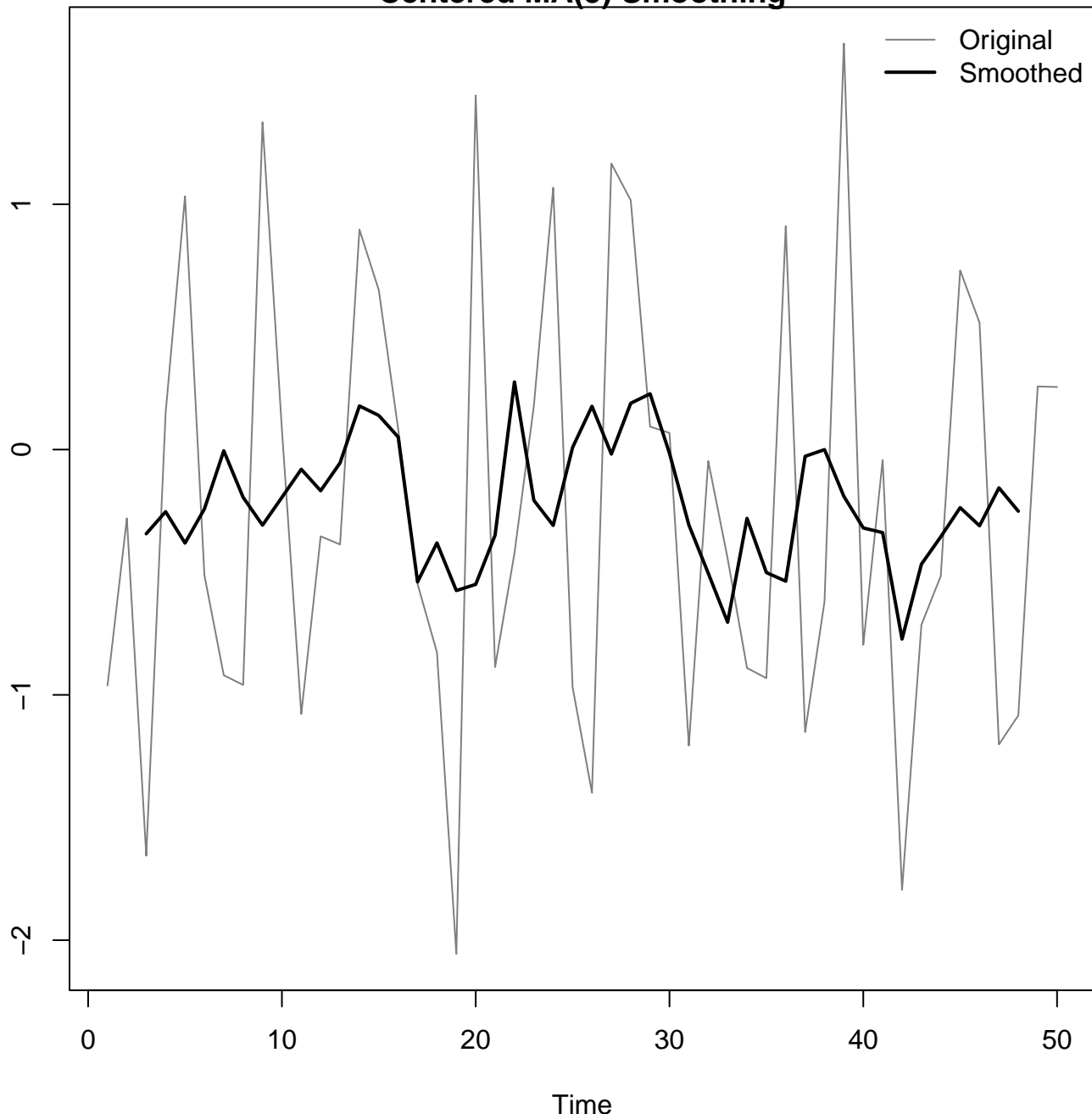
**Realization**

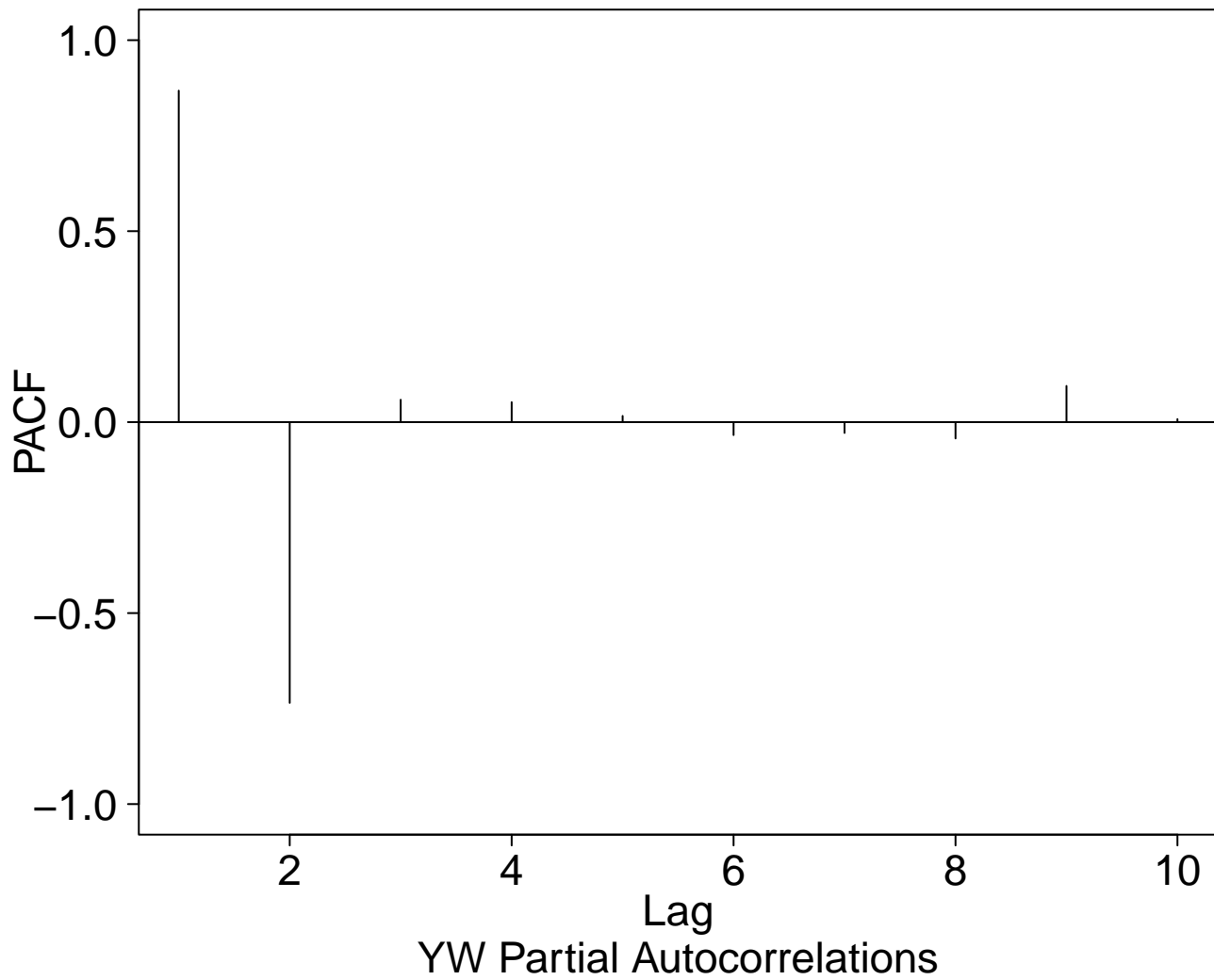


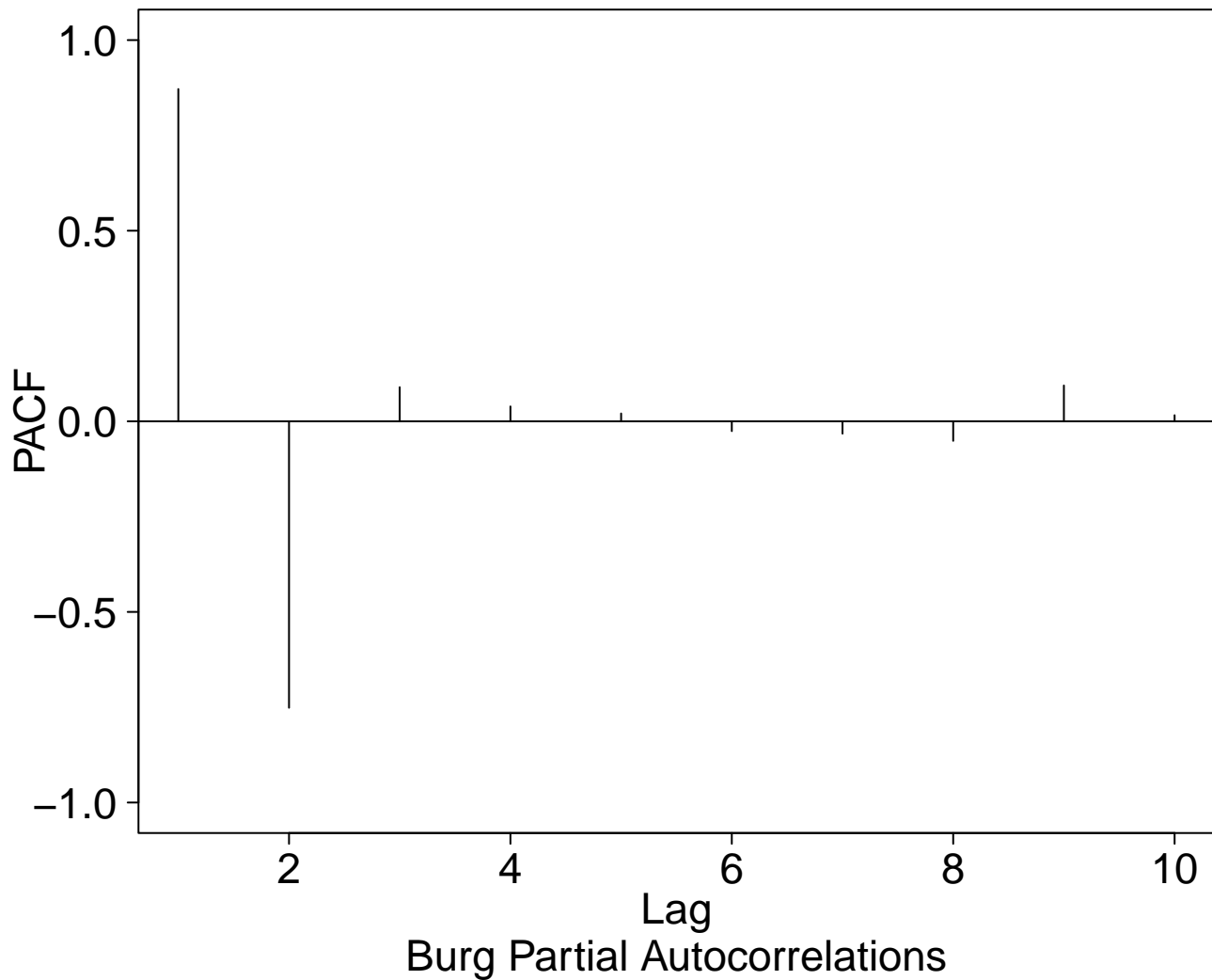
**MA(5) Smoothing with 5-step Forecast**

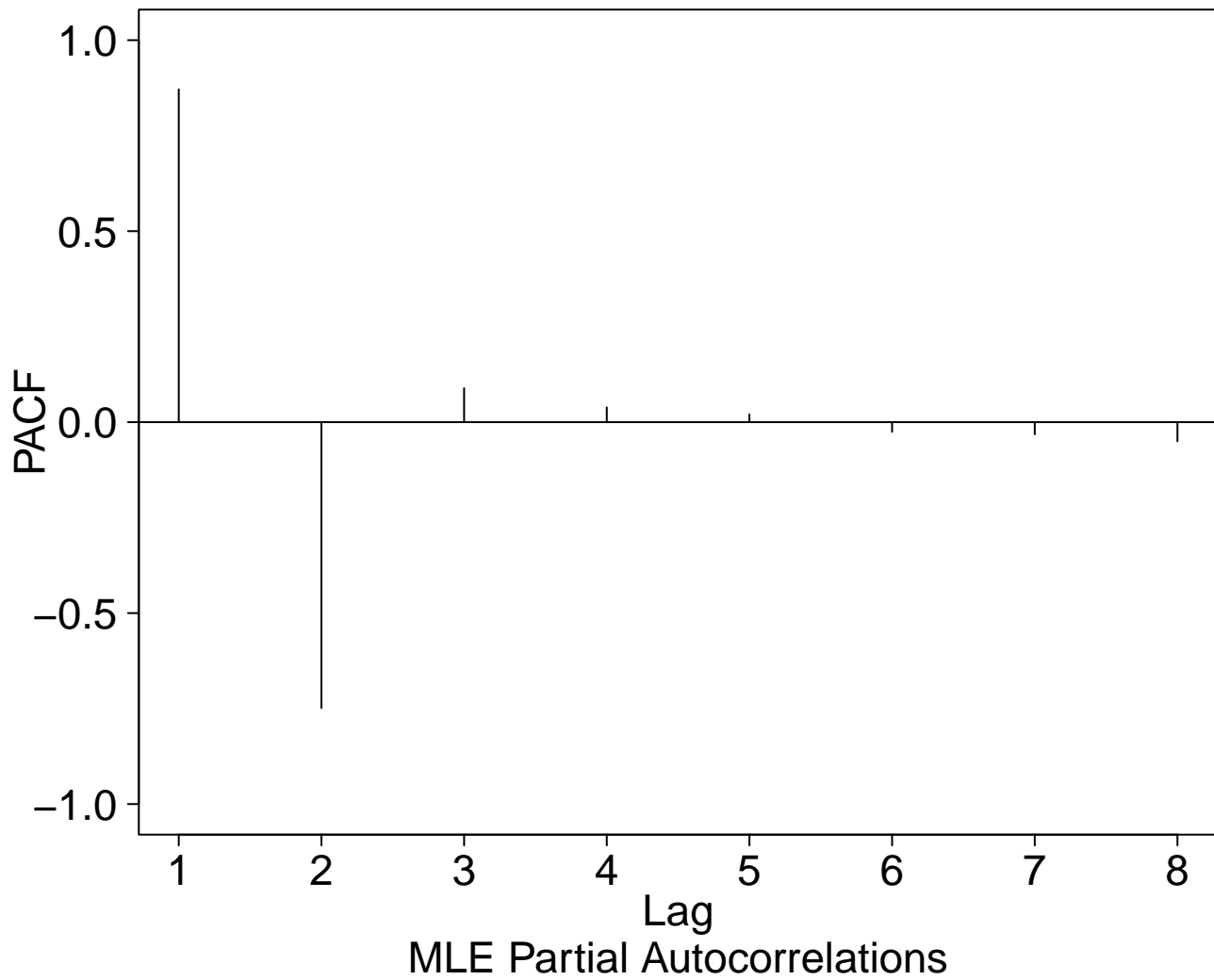


# Centered MA(5) Smoothing



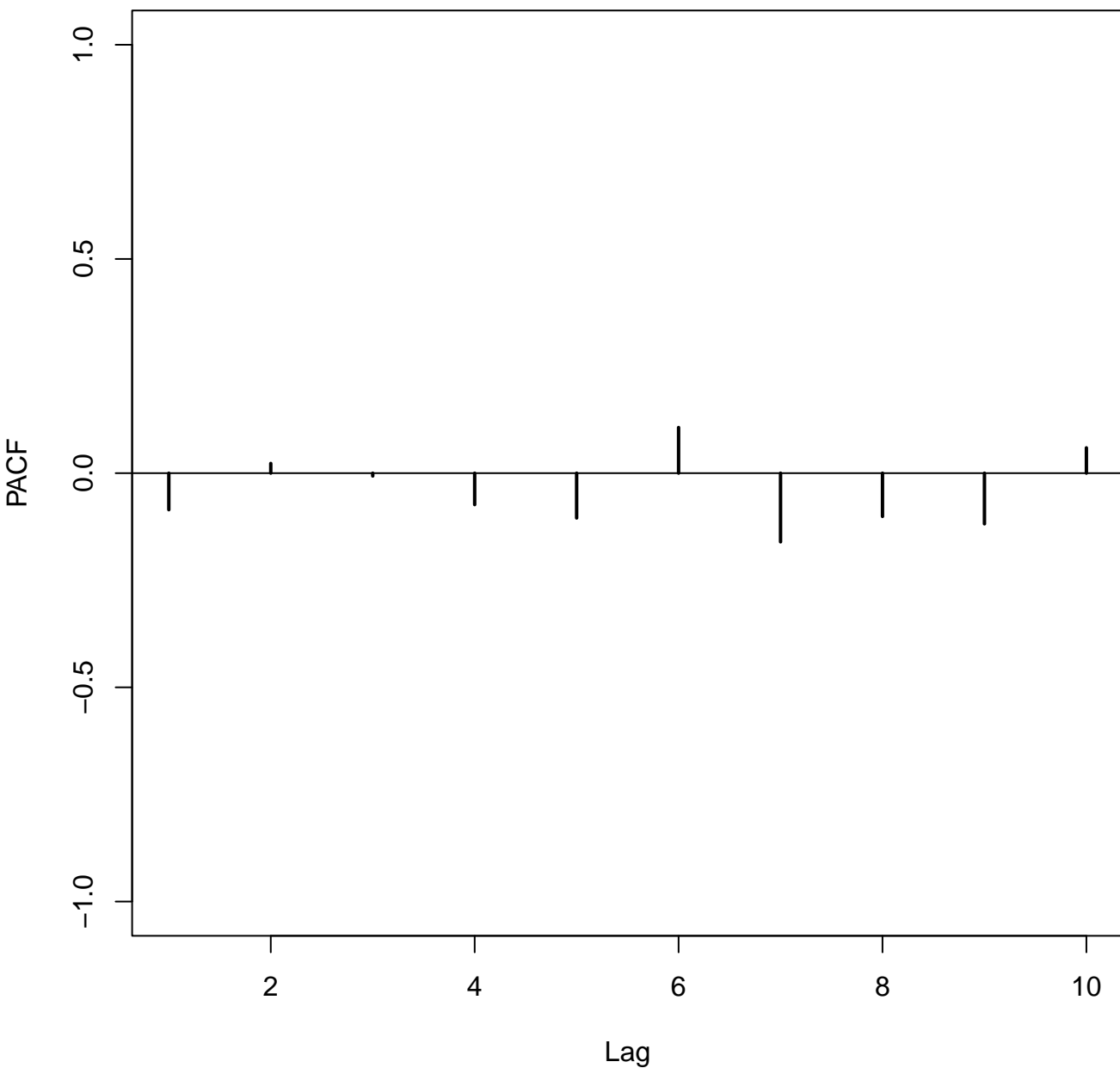




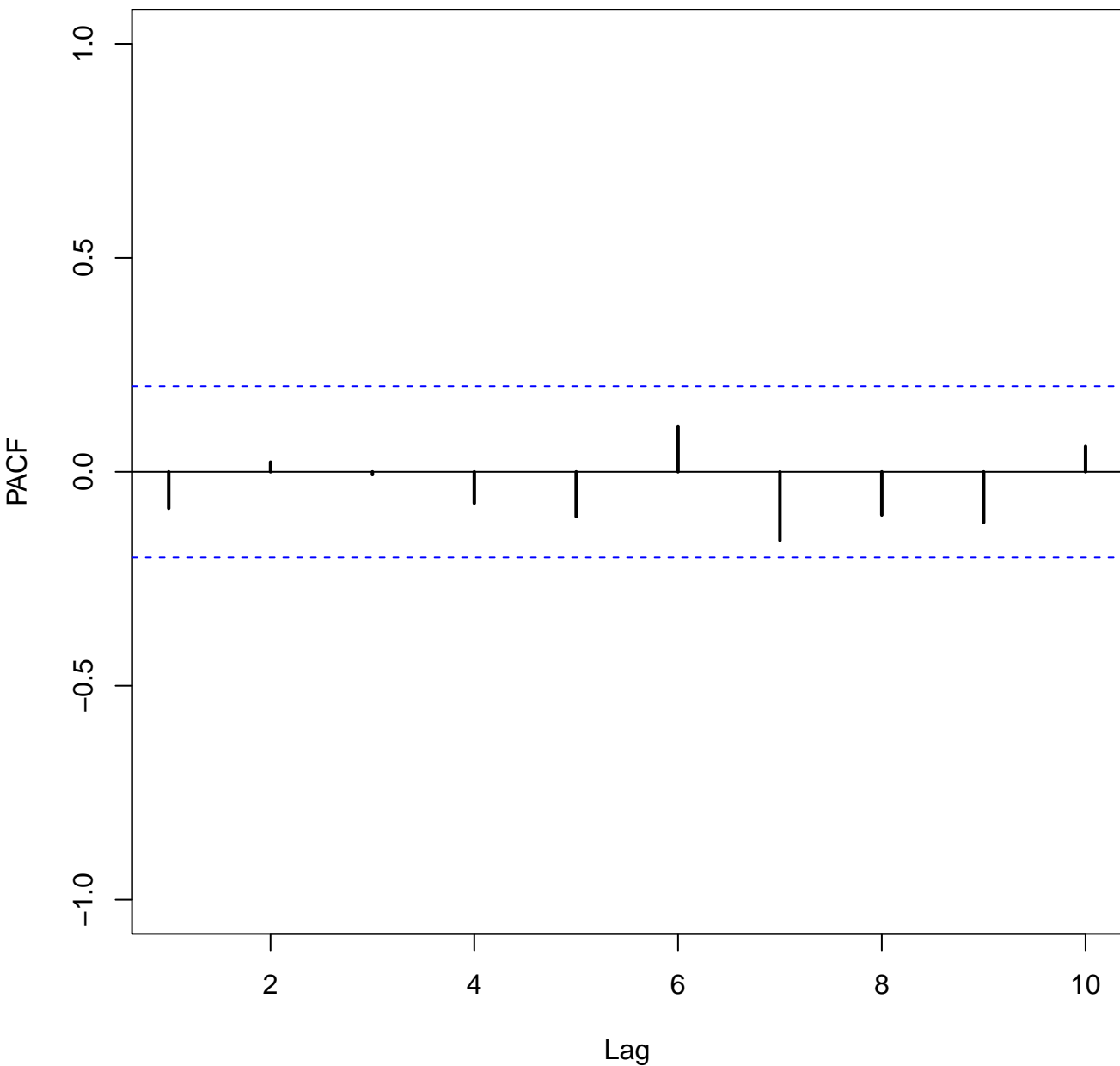




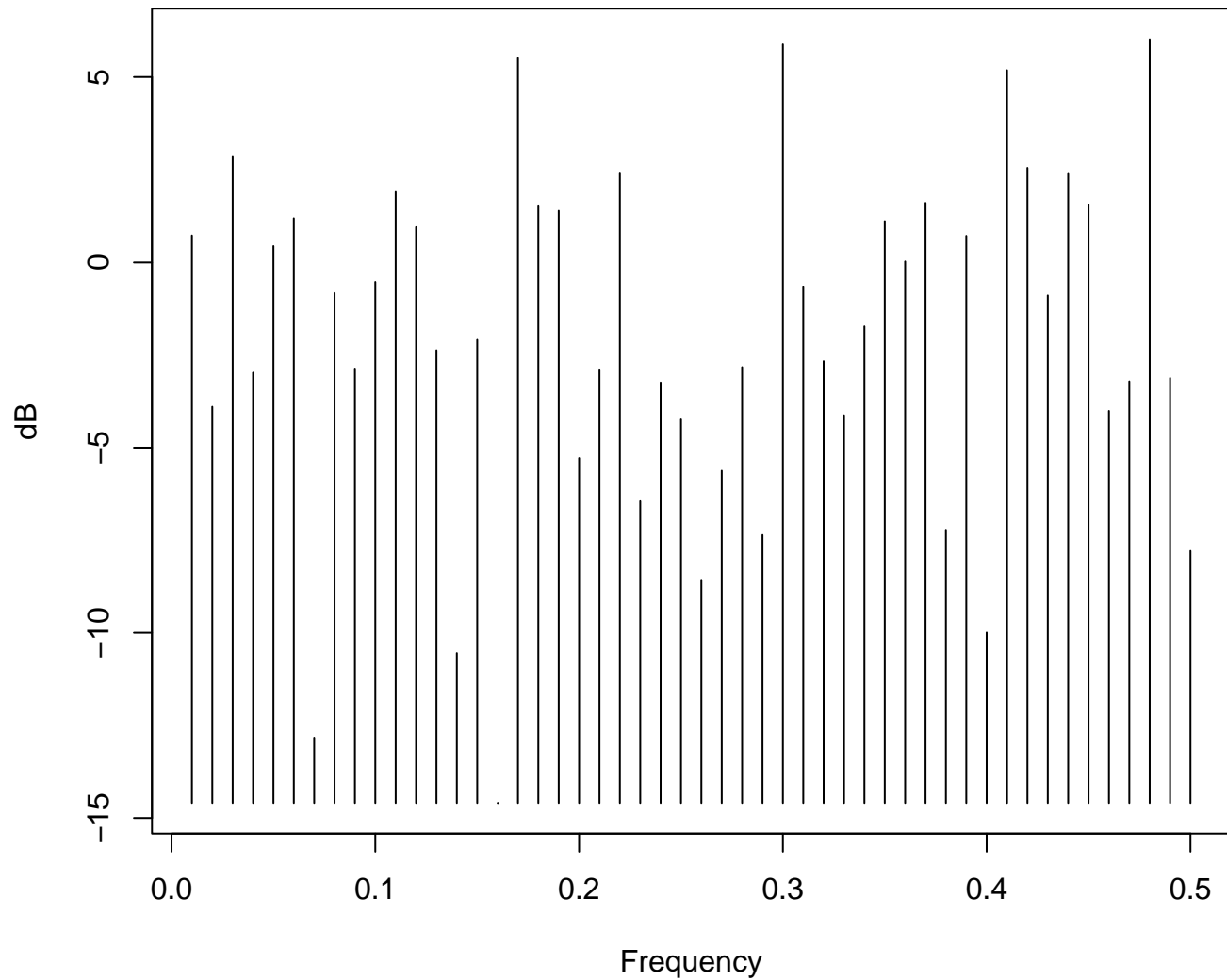
# Yule-Walker Partial Autocorrelations



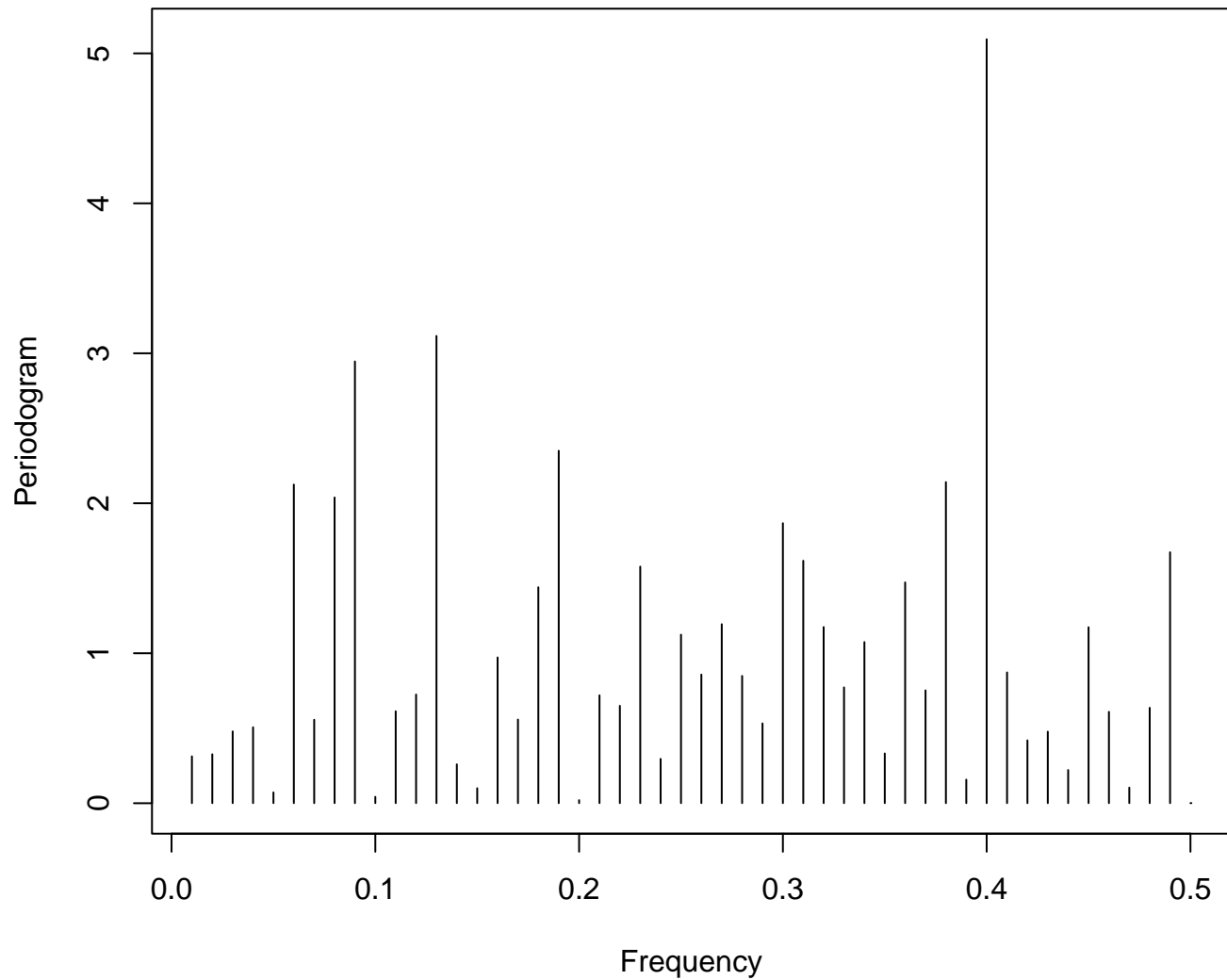
# Yule-Walker Partial Autocorrelations

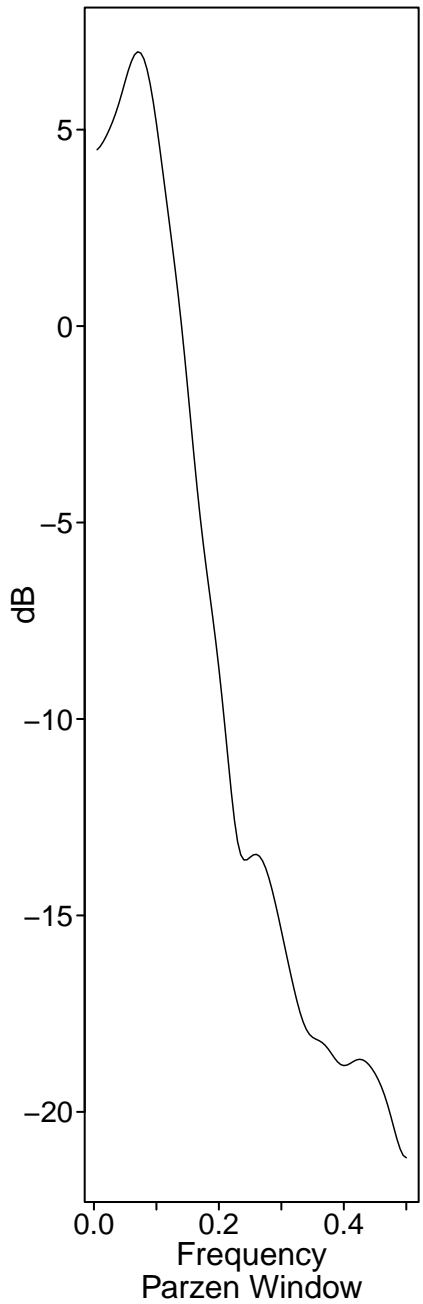
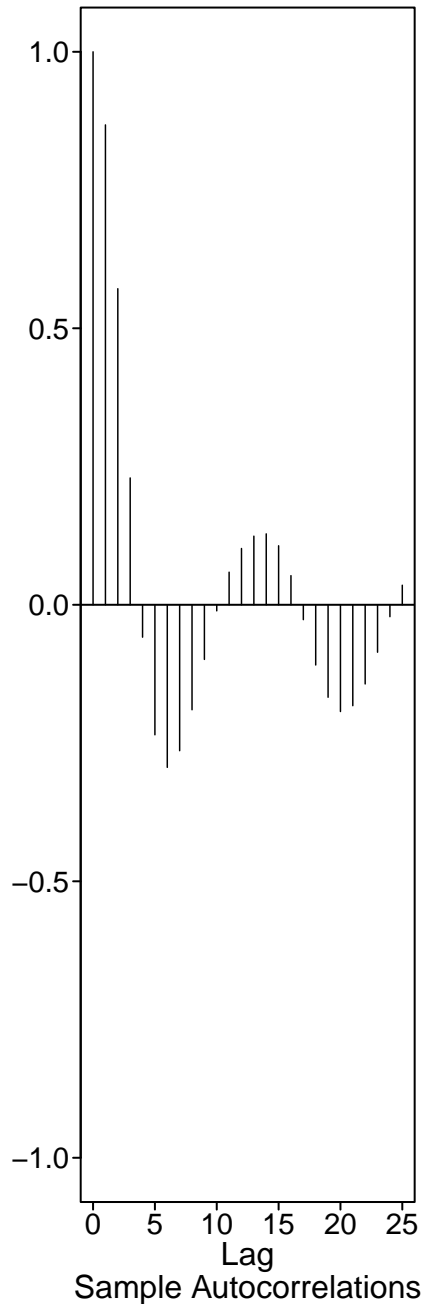
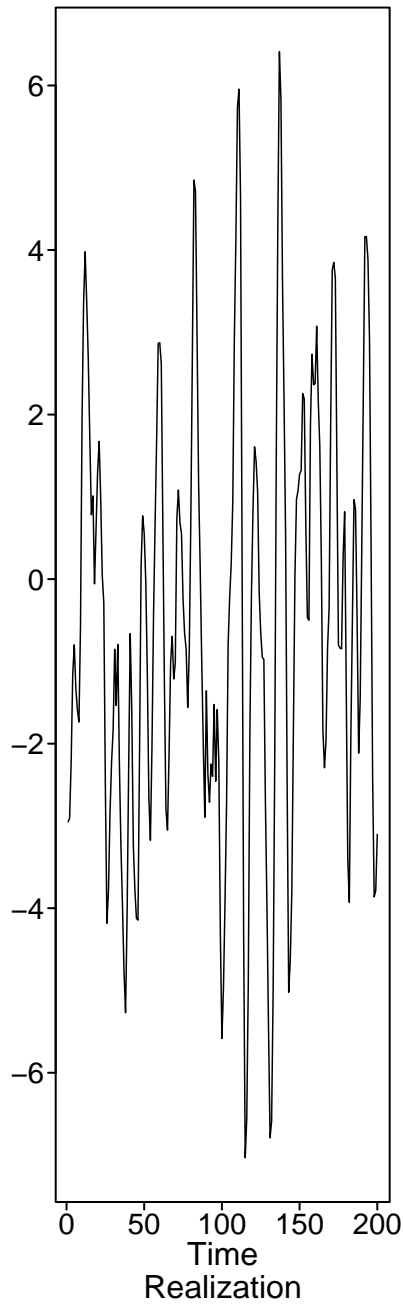


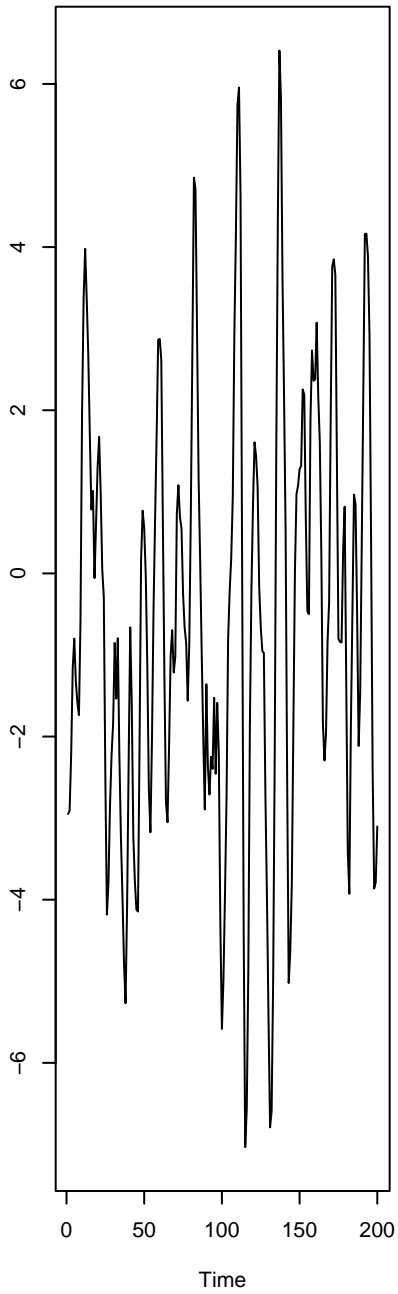
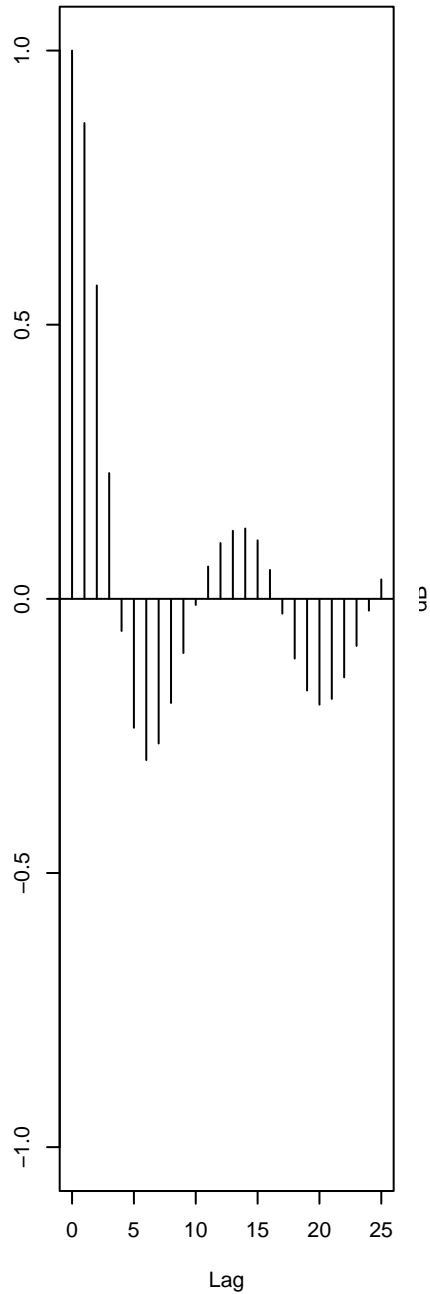
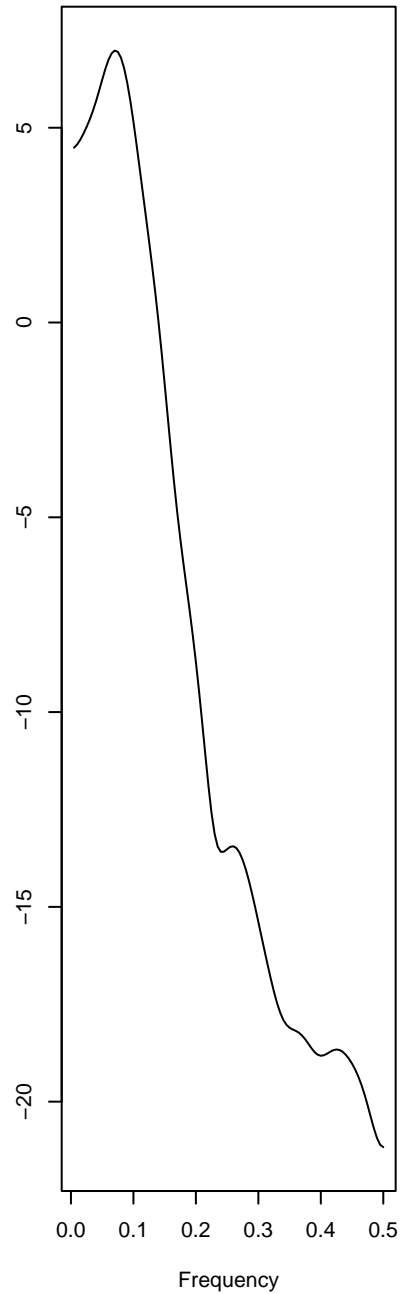
# Periodogram

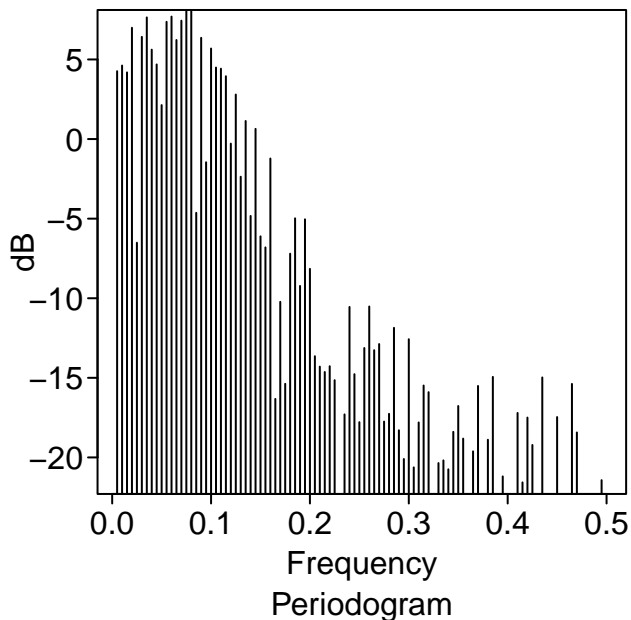
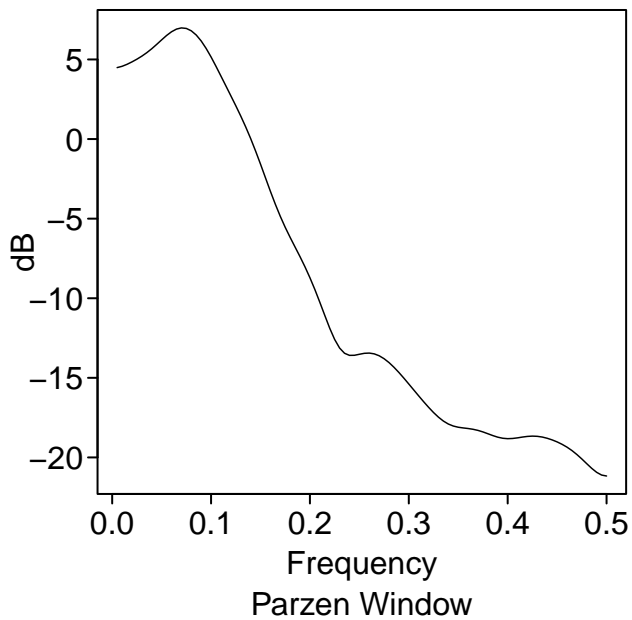
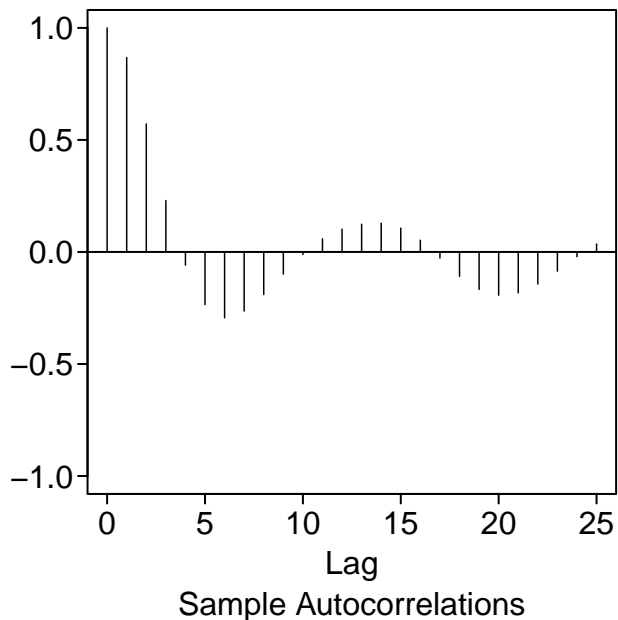
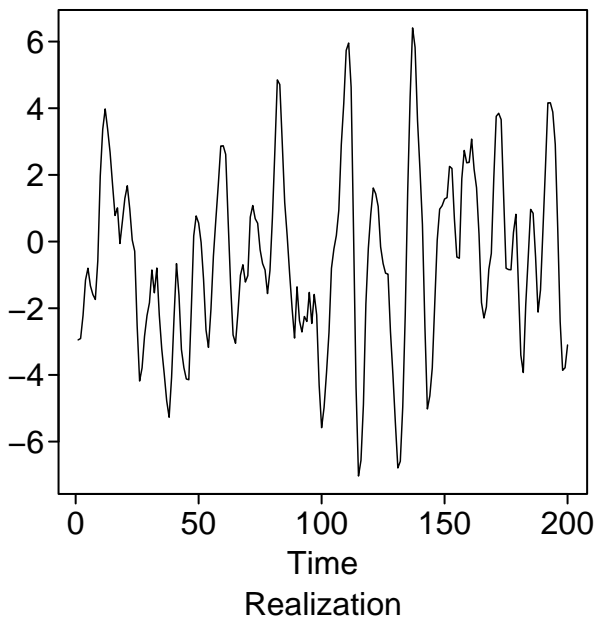


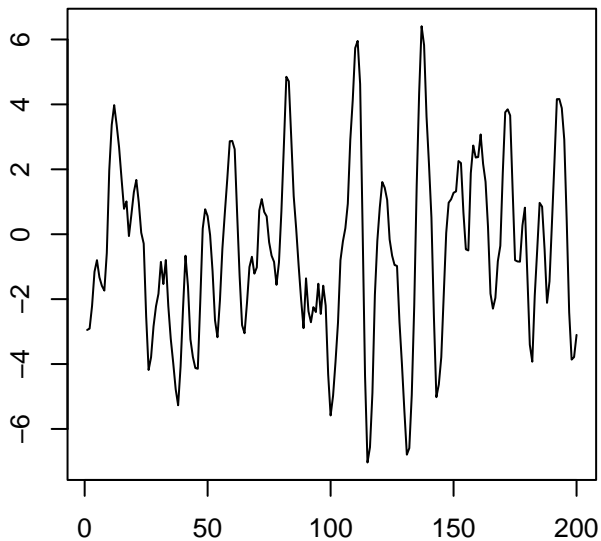
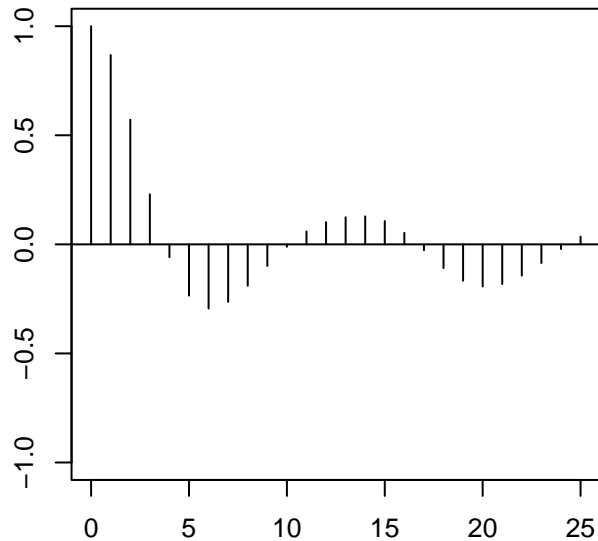
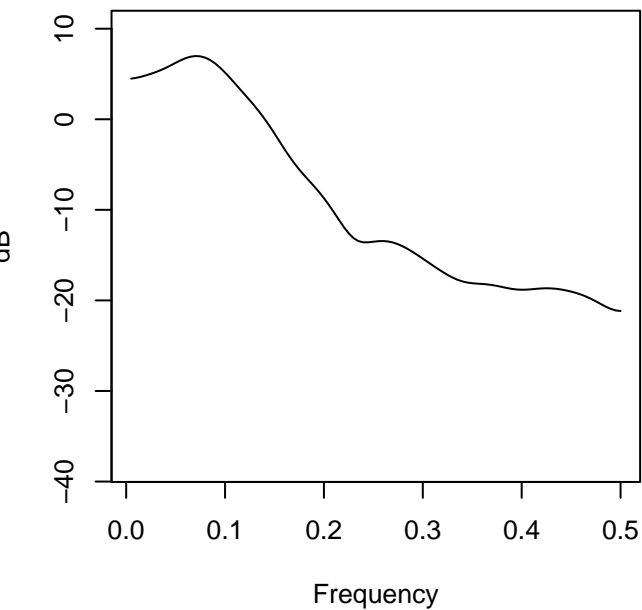
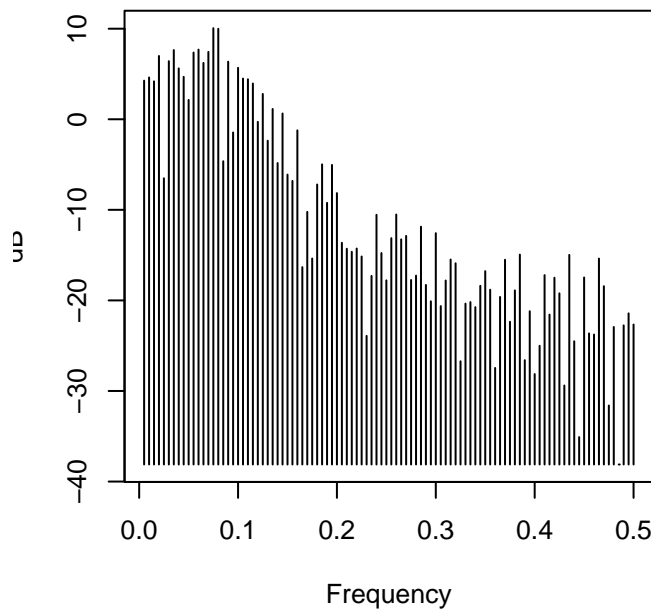
# Periodogram



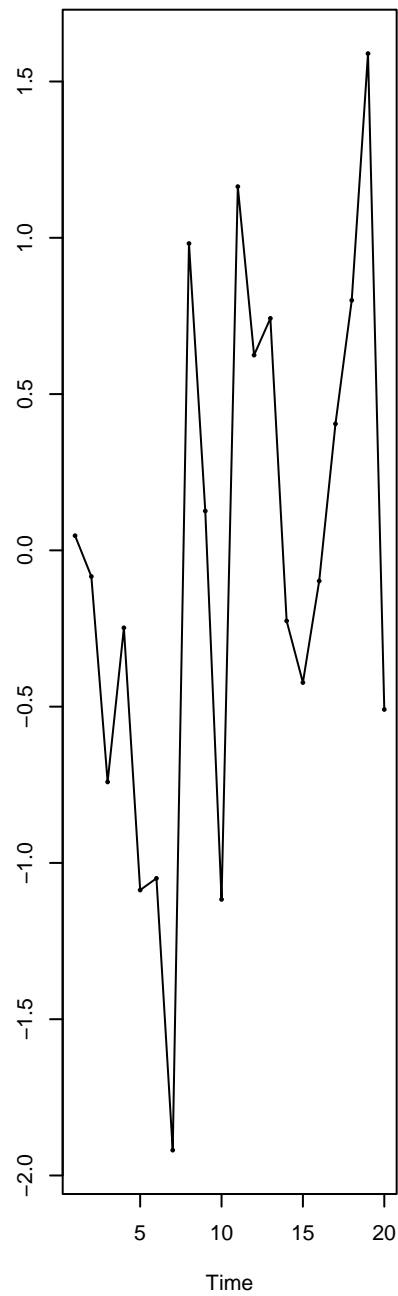
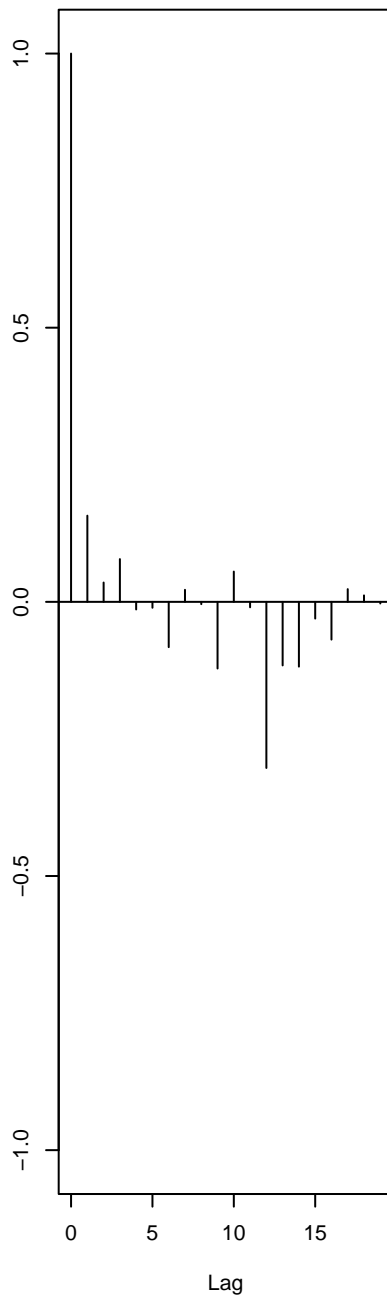
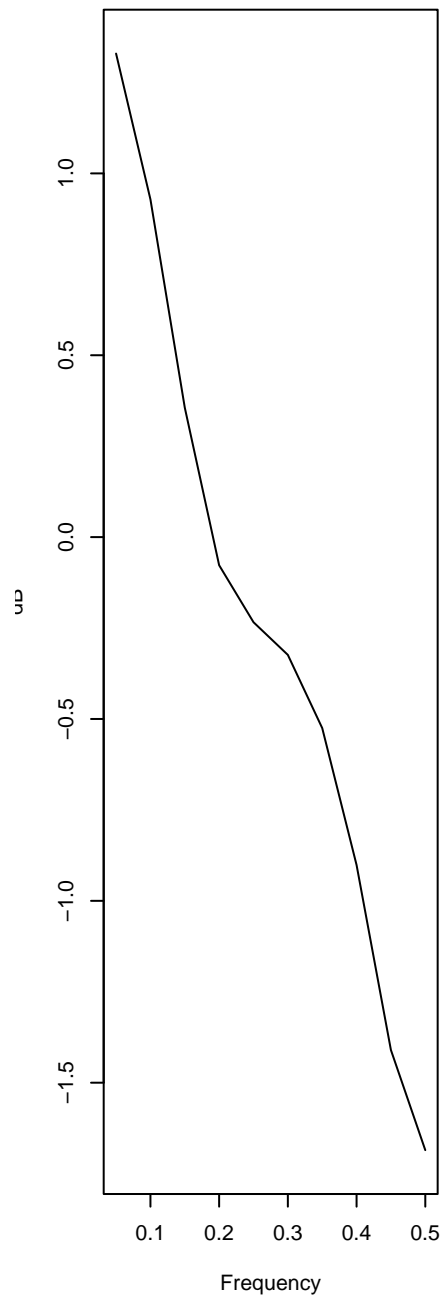


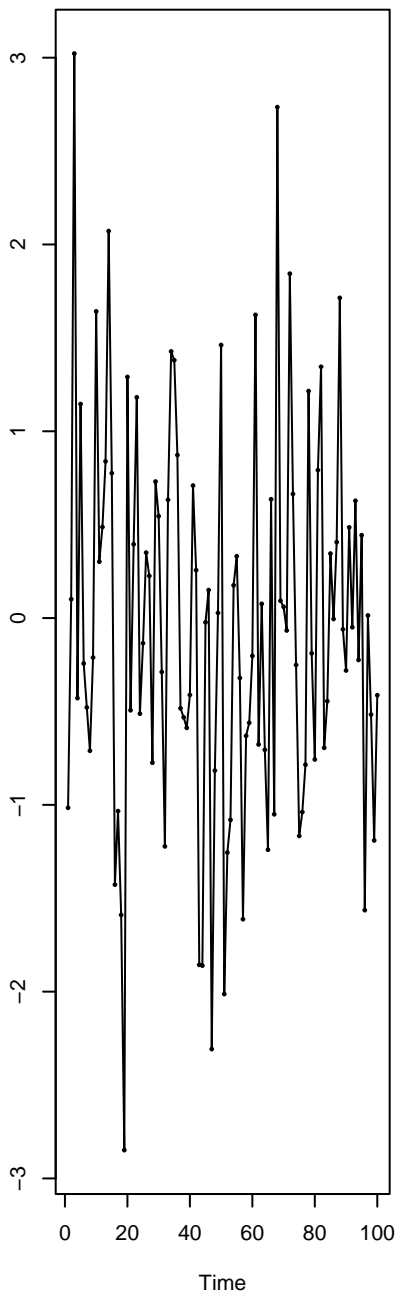
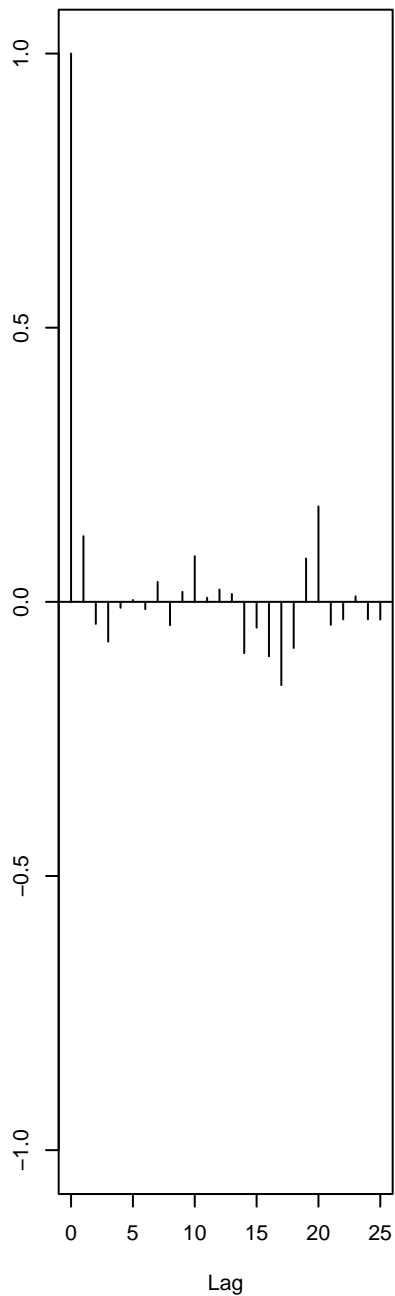
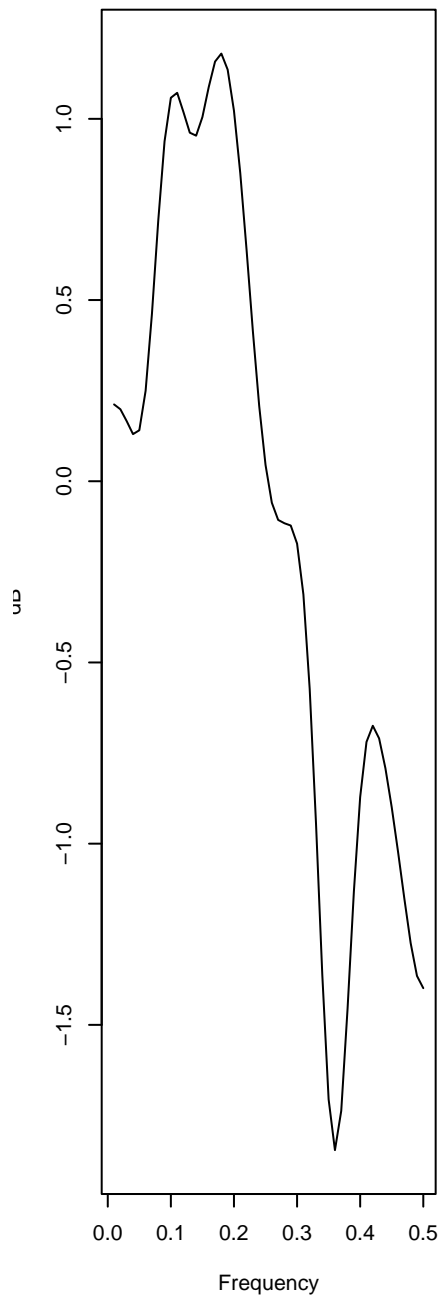
**Realization****Sample Autocorrelations****Parzen Window**

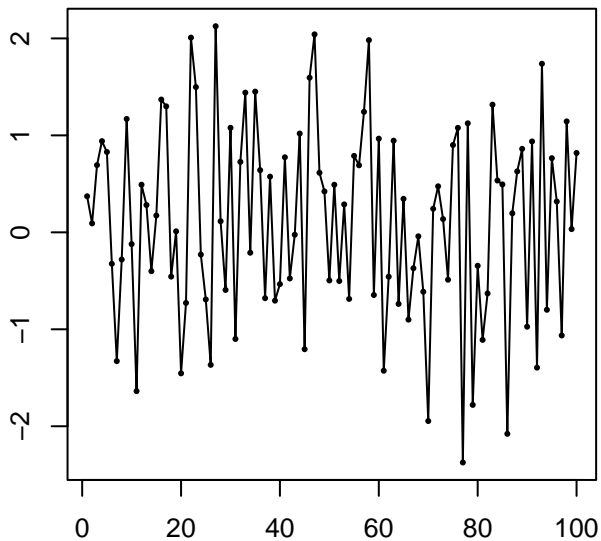
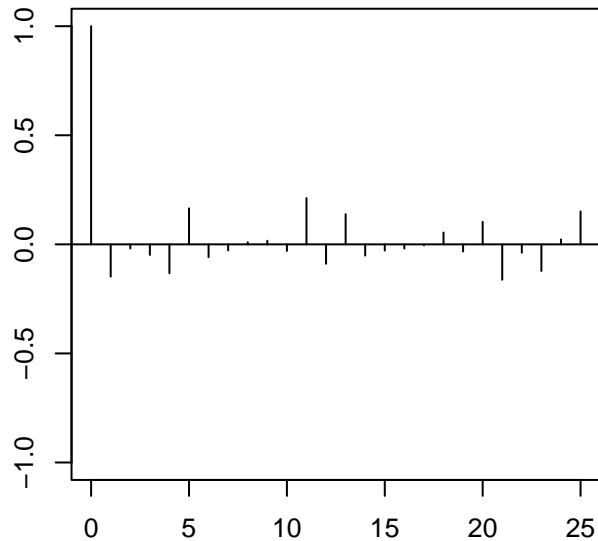
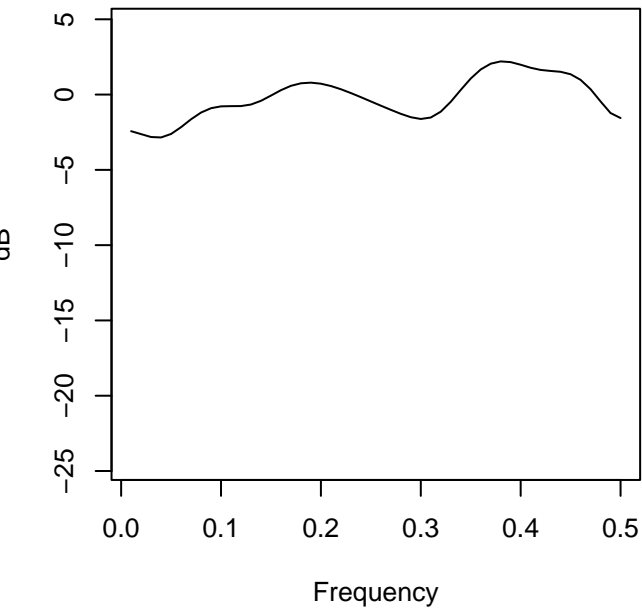
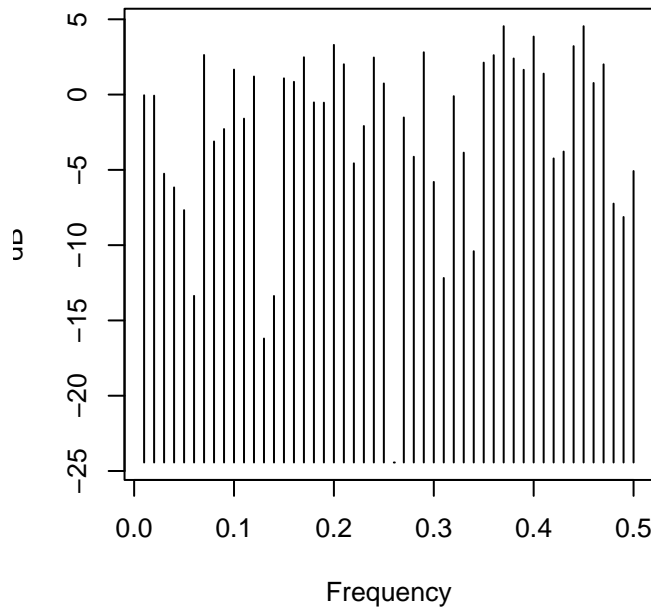


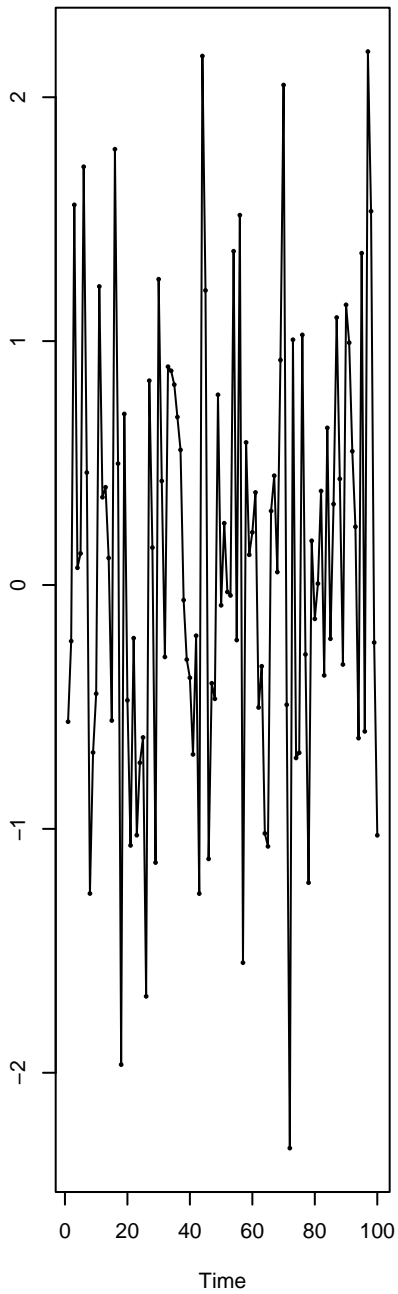
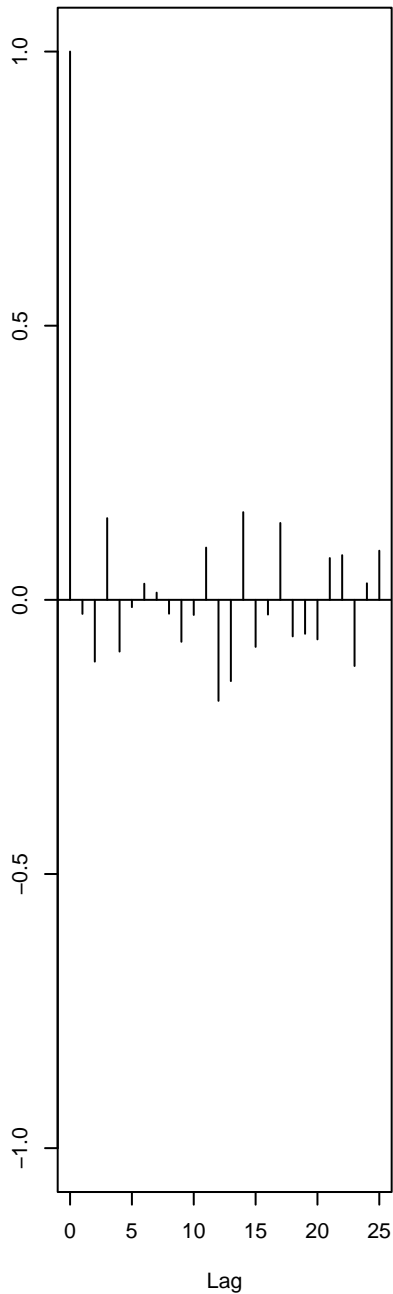
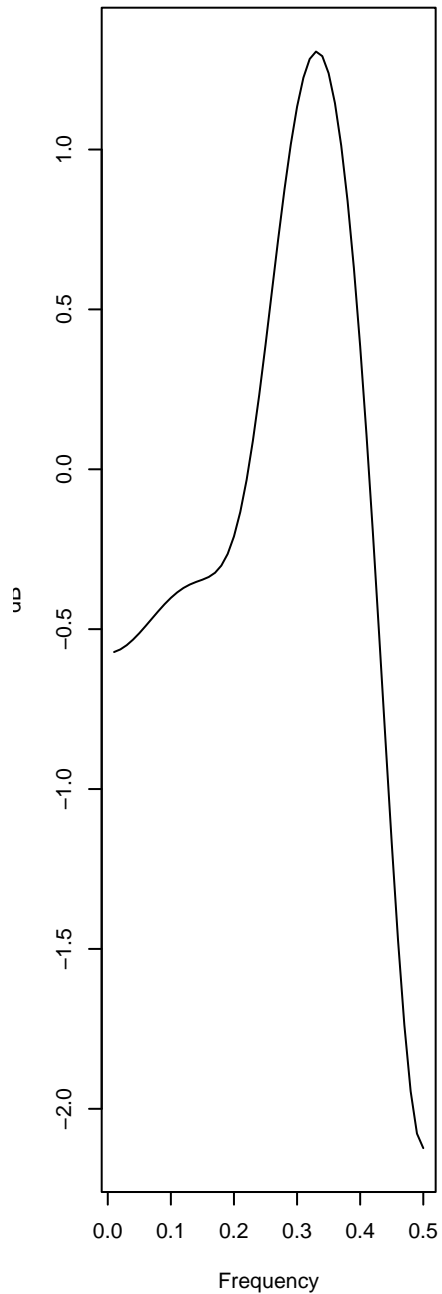
**Realization****Sample Autocorrelations****Parzen Window****Periodogram**

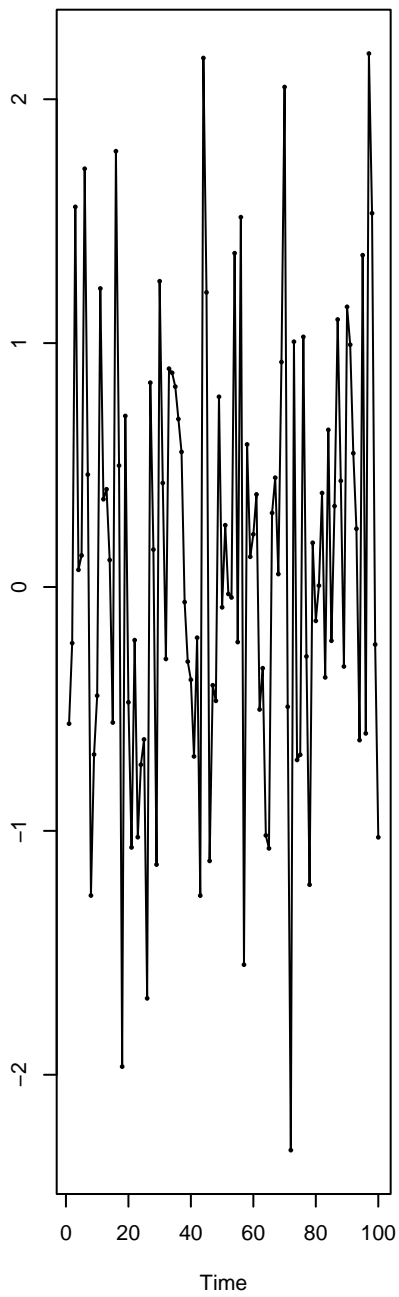
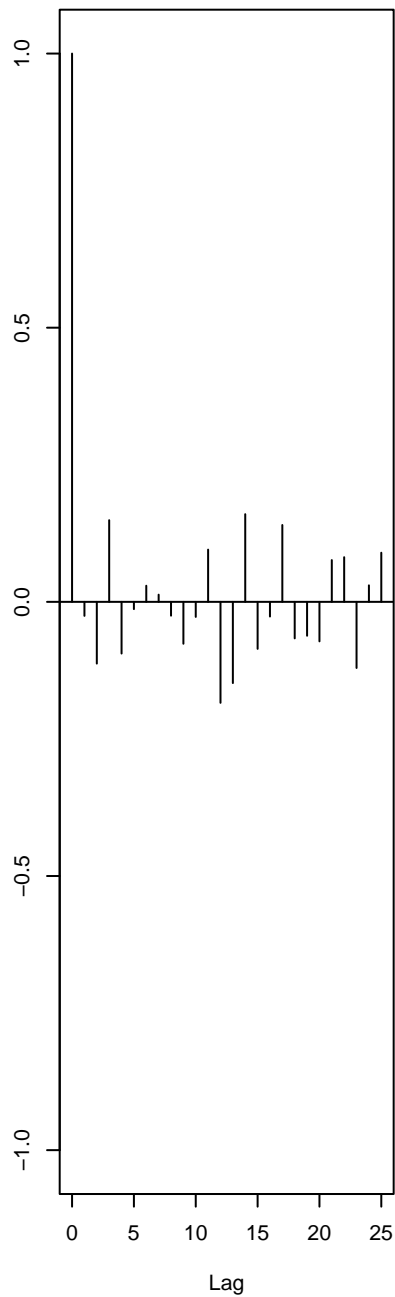
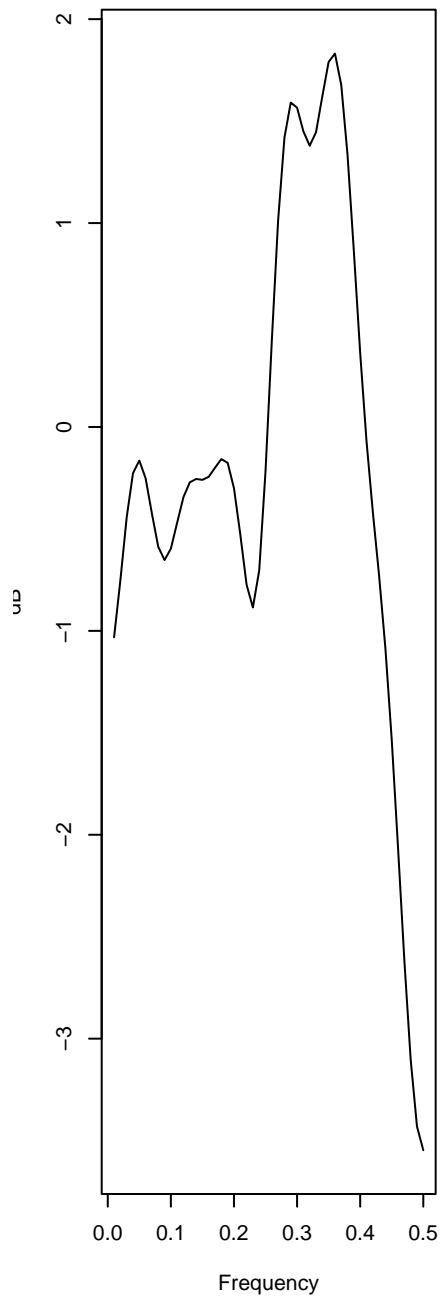


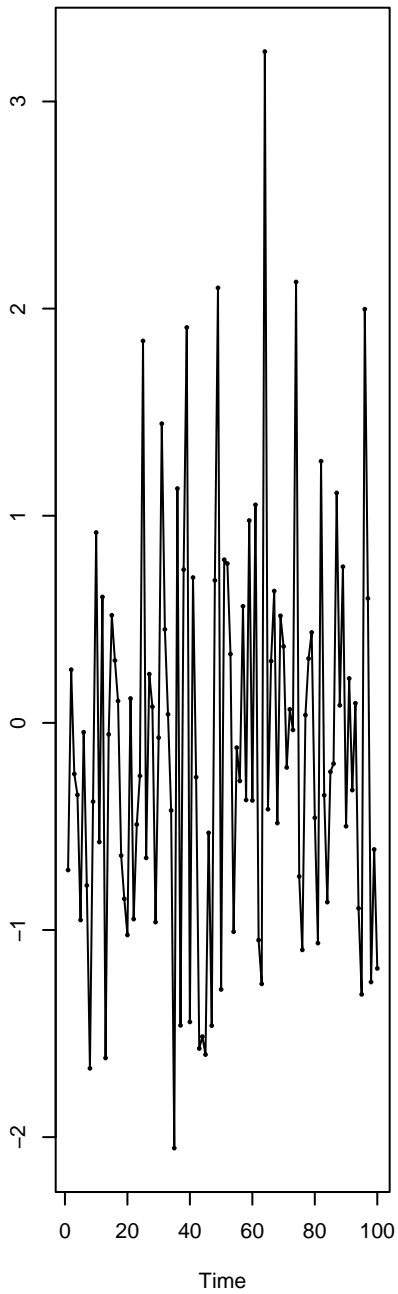
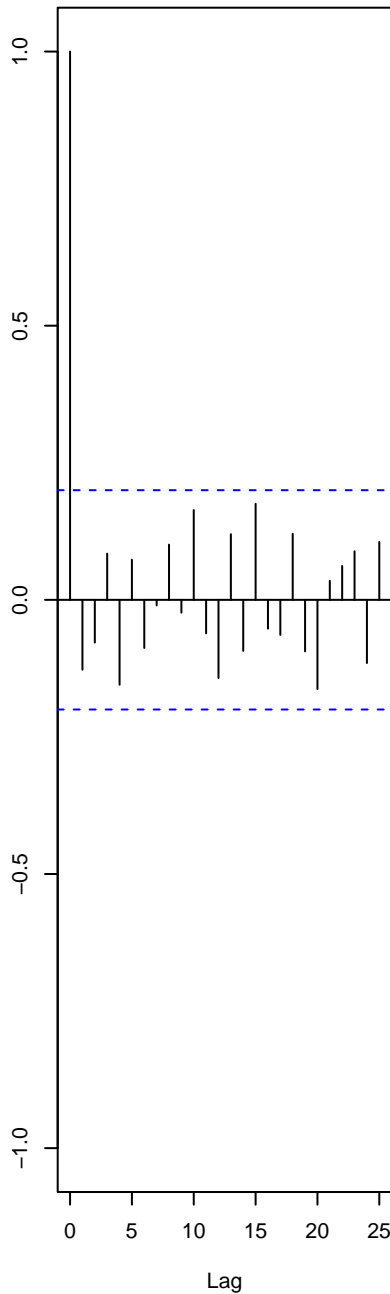
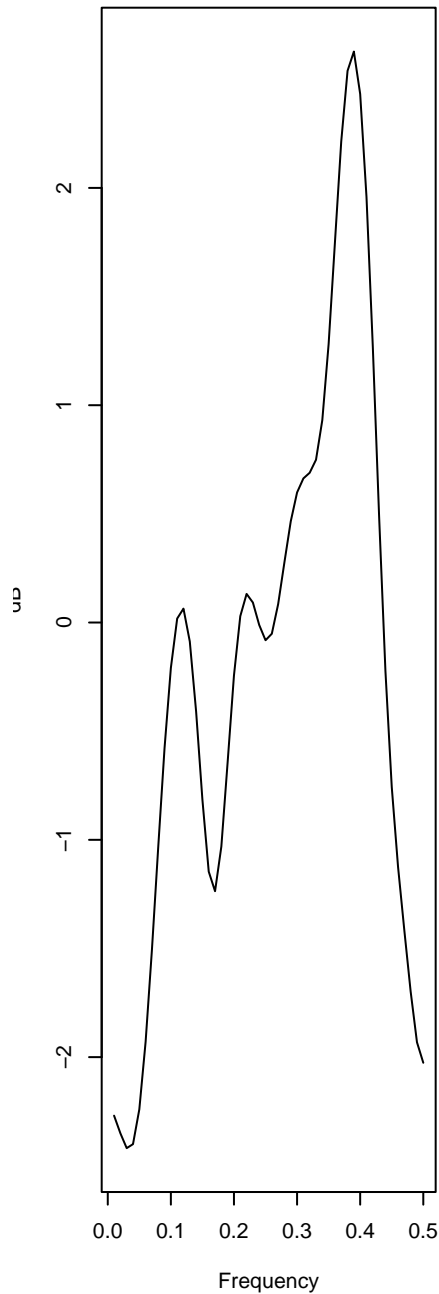
**Realization****Sample Autocorrelations****Parzen Window**

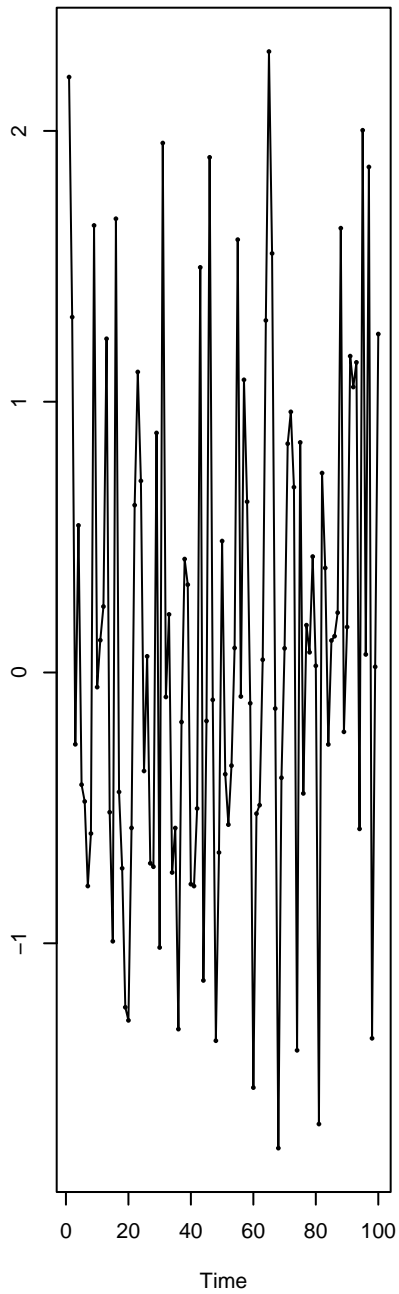
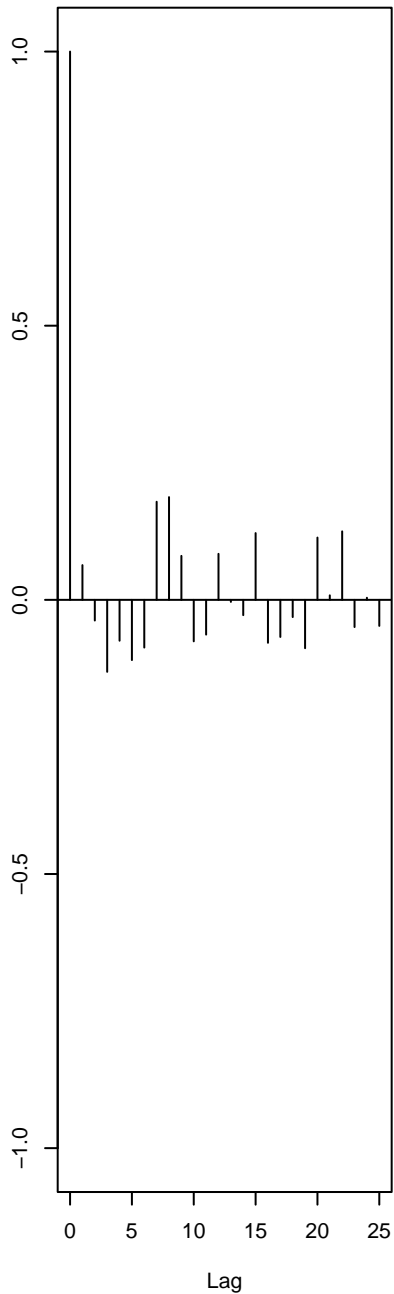
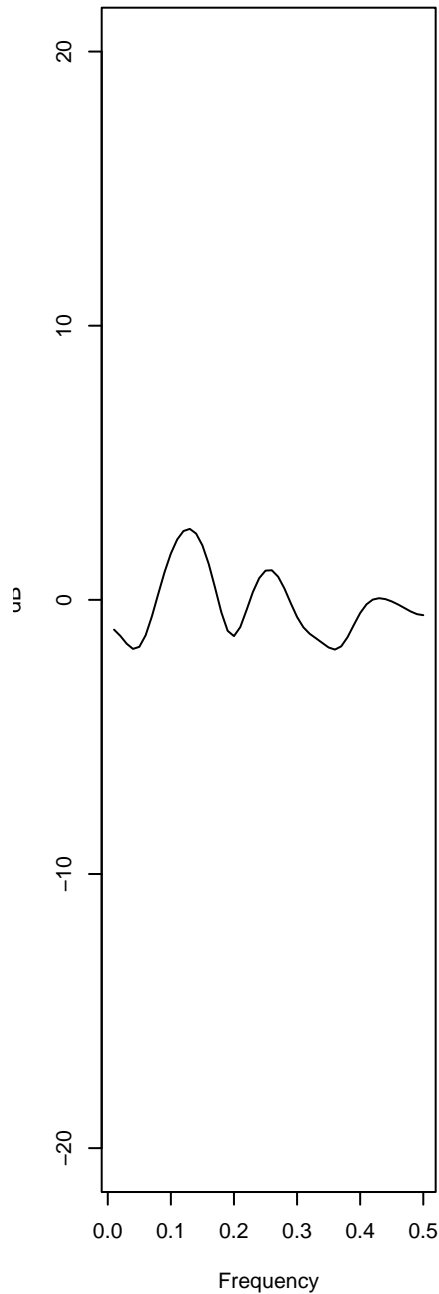
**Realization****Sample Autocorrelations****Parzen Window**

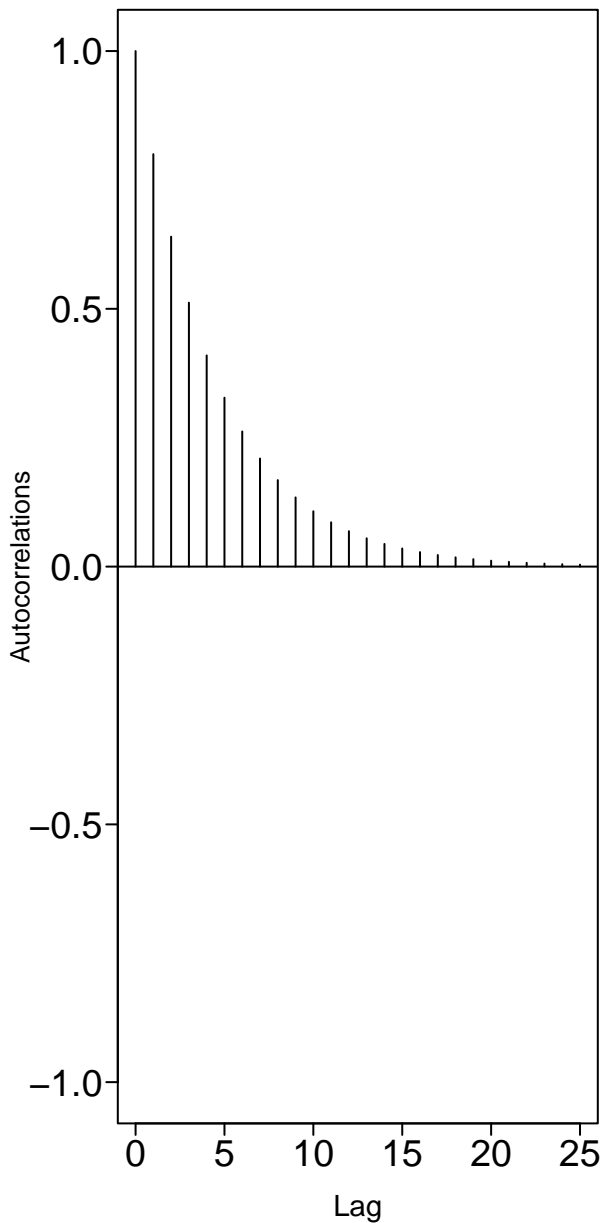
**Realization****Sample Autocorrelations****Parzen Window****Periodogram**

**Realization****Sample Autocorrelations****Parzen Window**

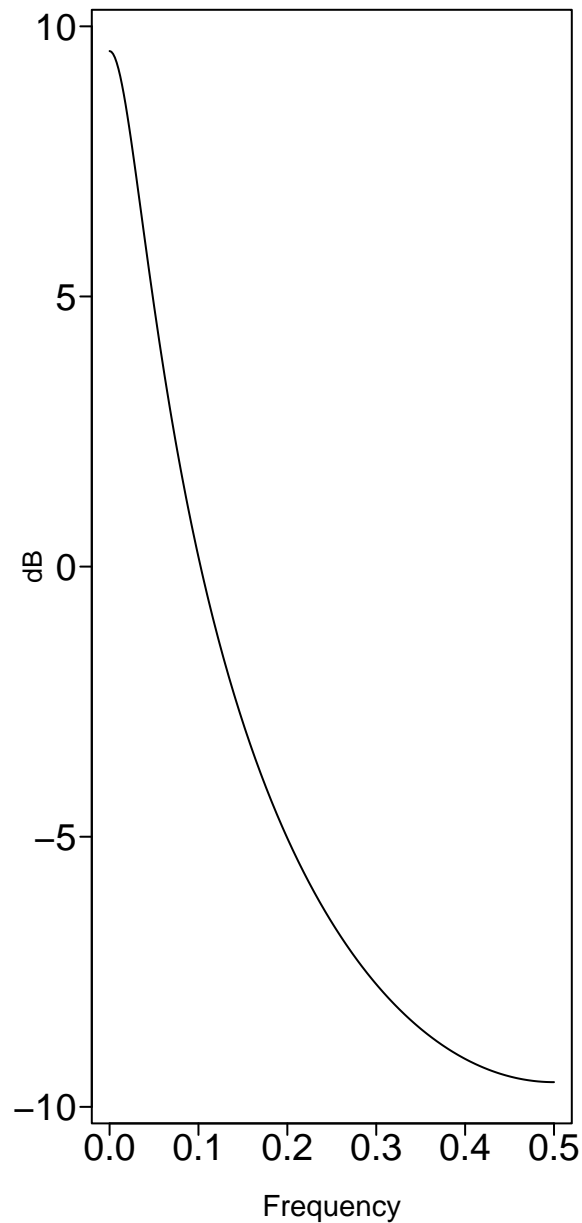
**Realization****Sample Autocorrelations****Parzen Window**

**Realization****Sample Autocorrelations****Parzen Window**

**Realization****Sample Autocorrelations****Parzen Window**

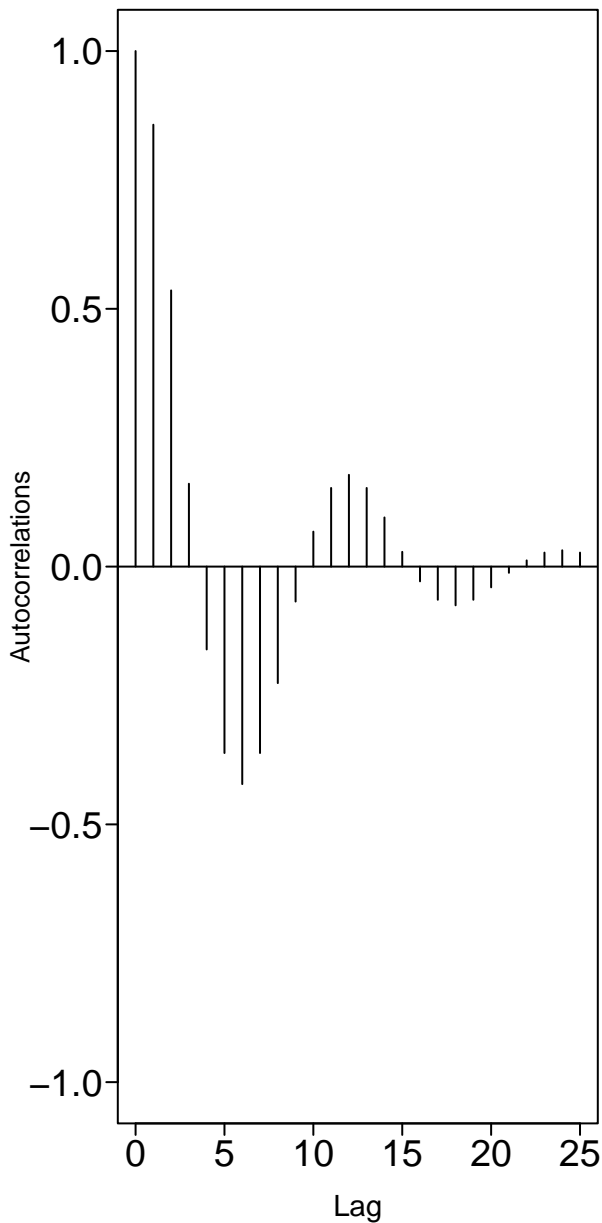


(a) True Autocorrelations

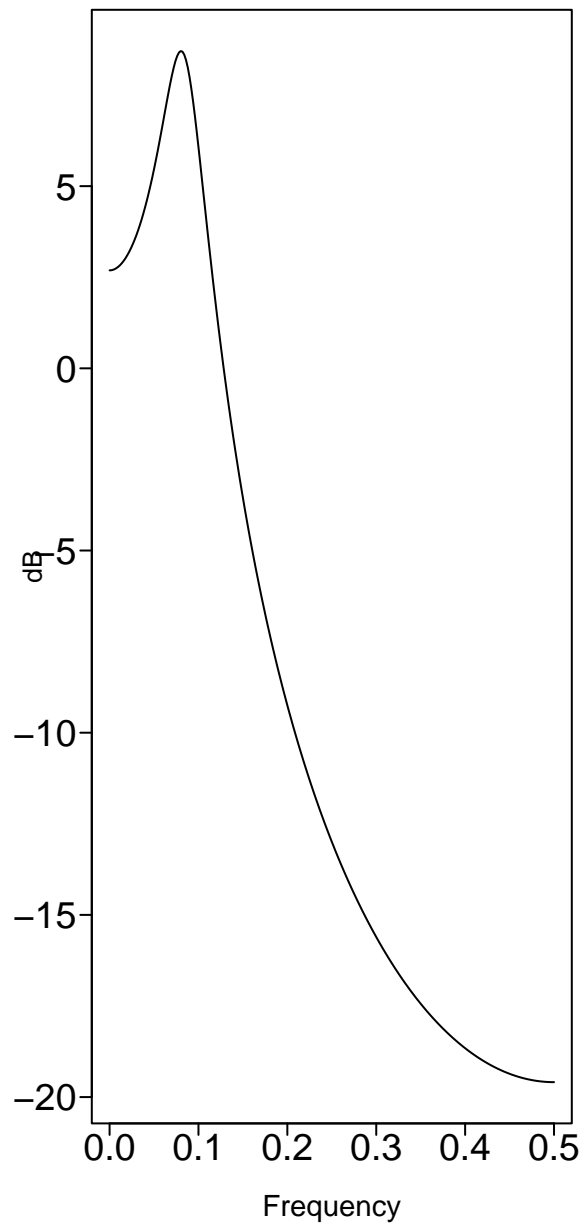


(b) True Spectral Density

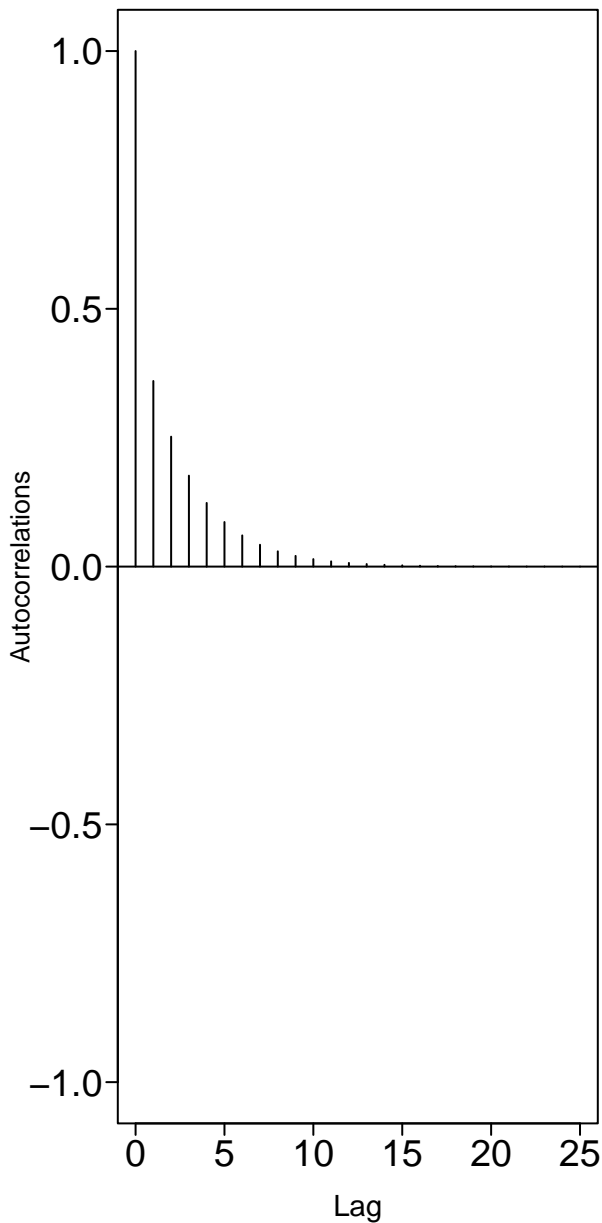




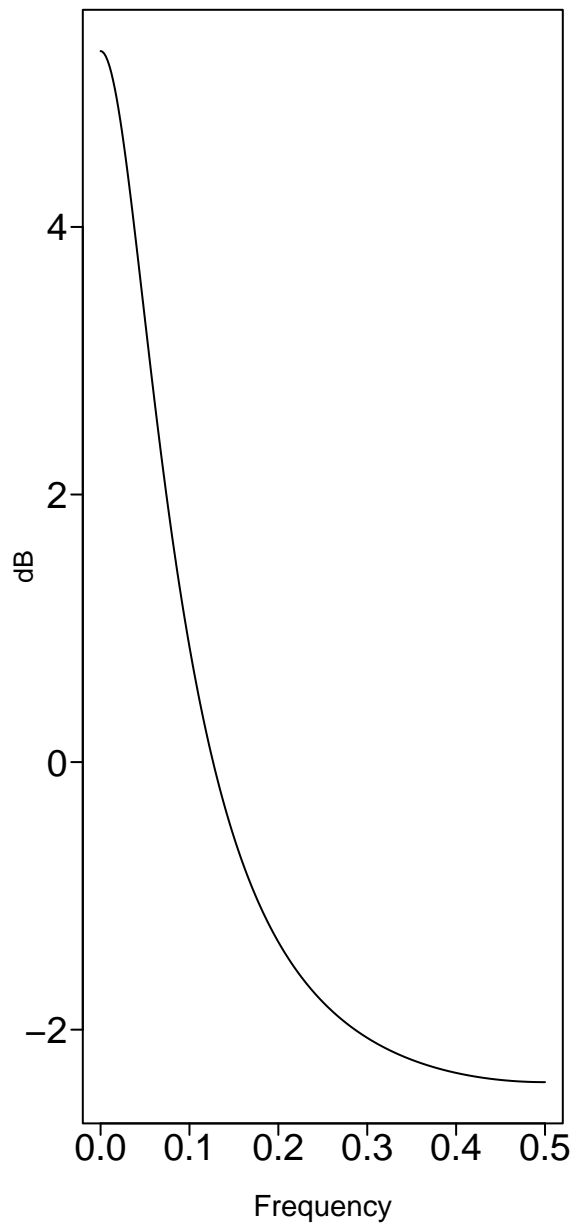
(a) True Autocorrelations



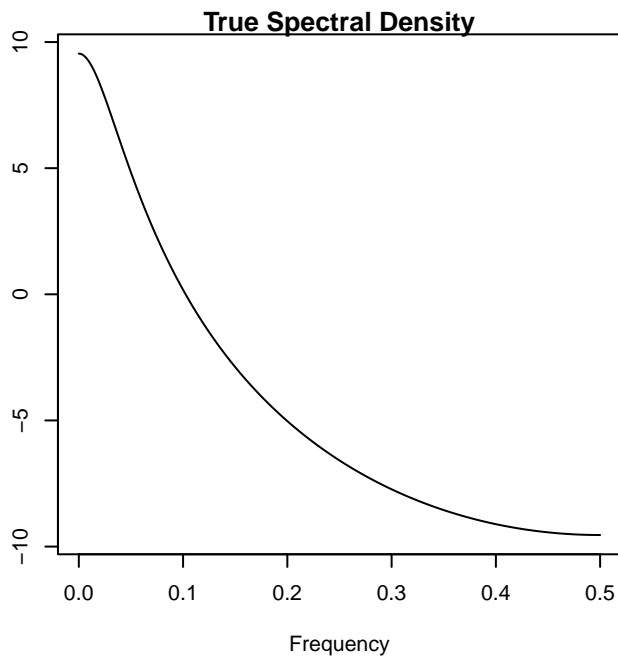
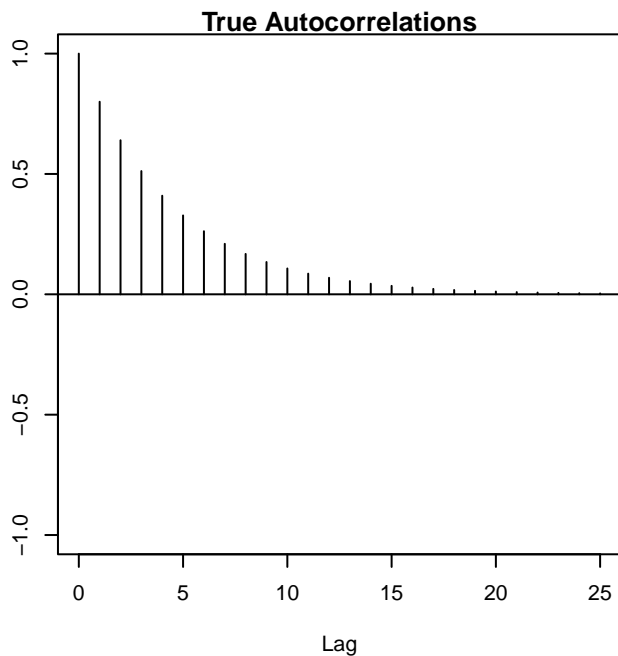
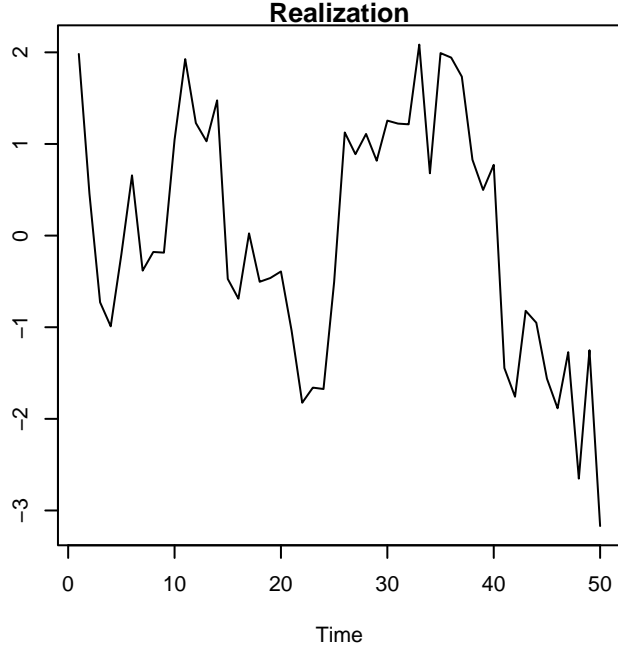
(b) True Spectral Density



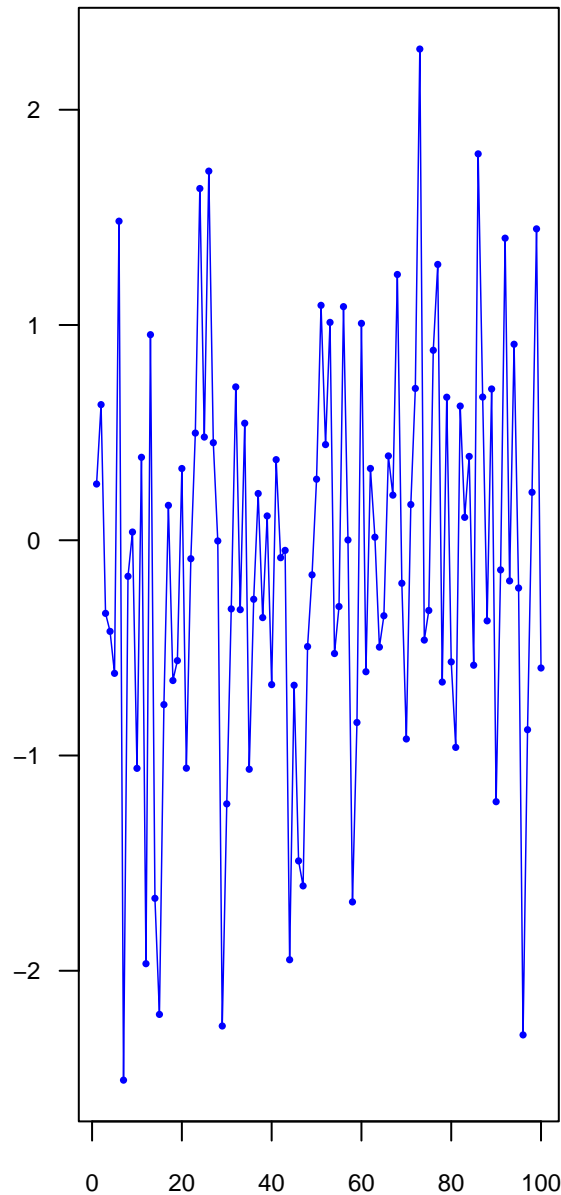
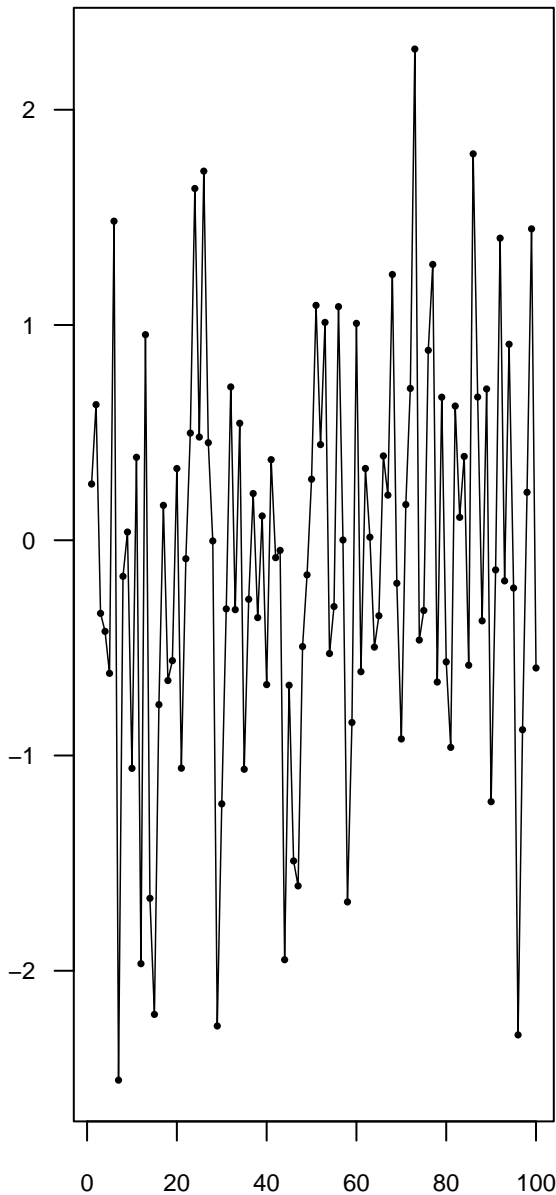
(a) True Autocorrelations

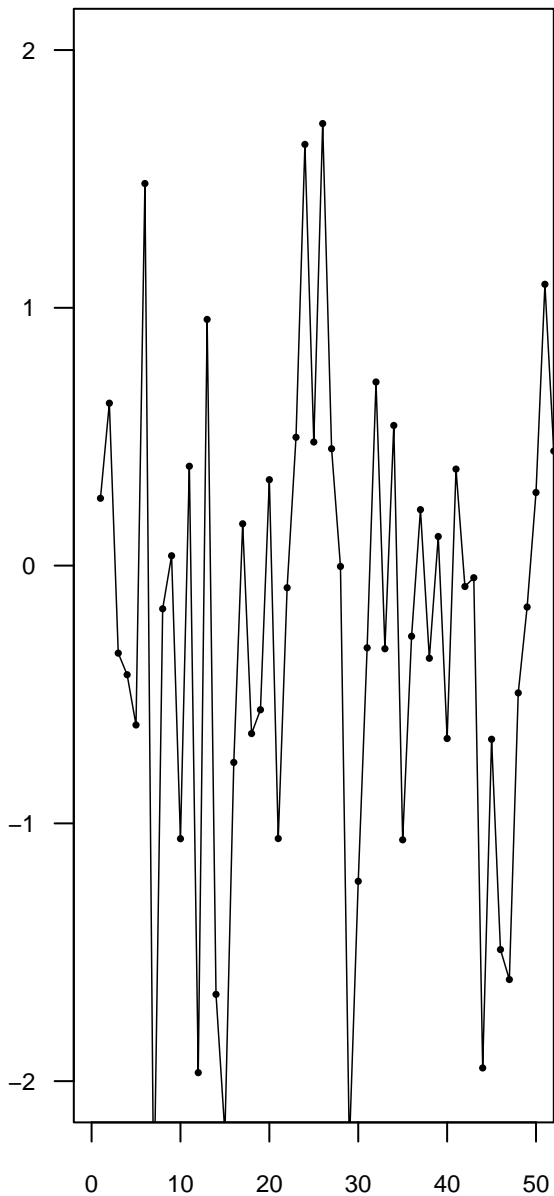


(b) True Spectral Density

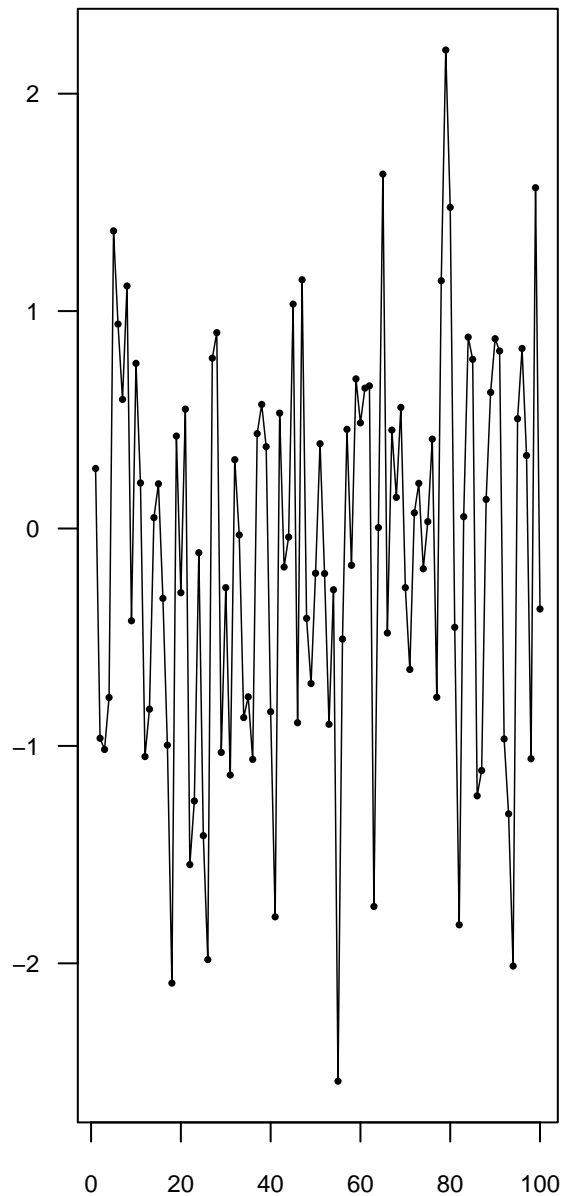


# Test

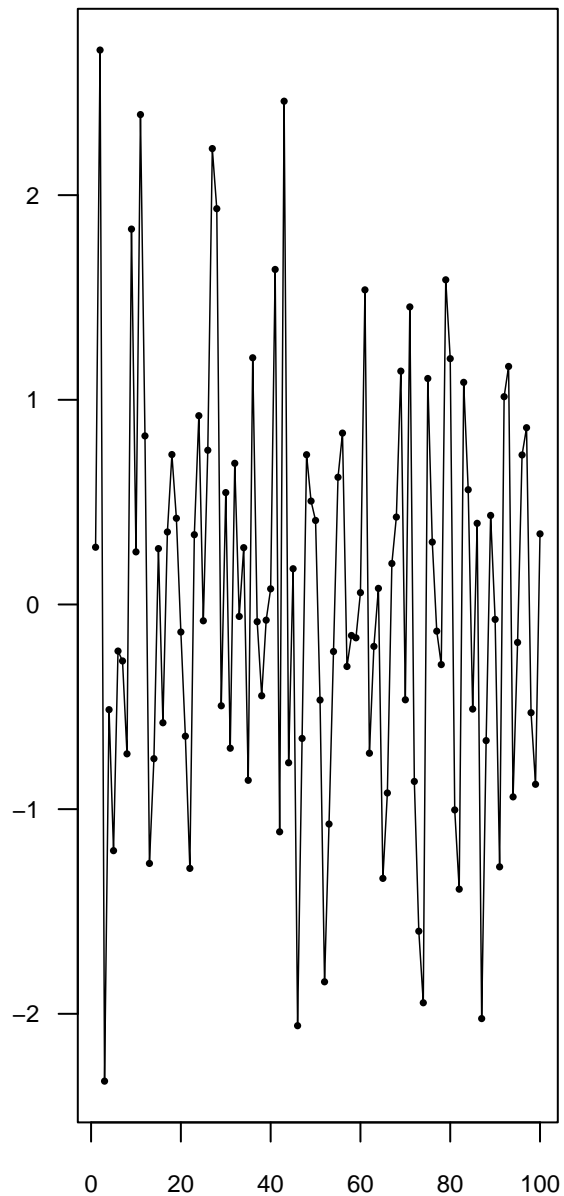
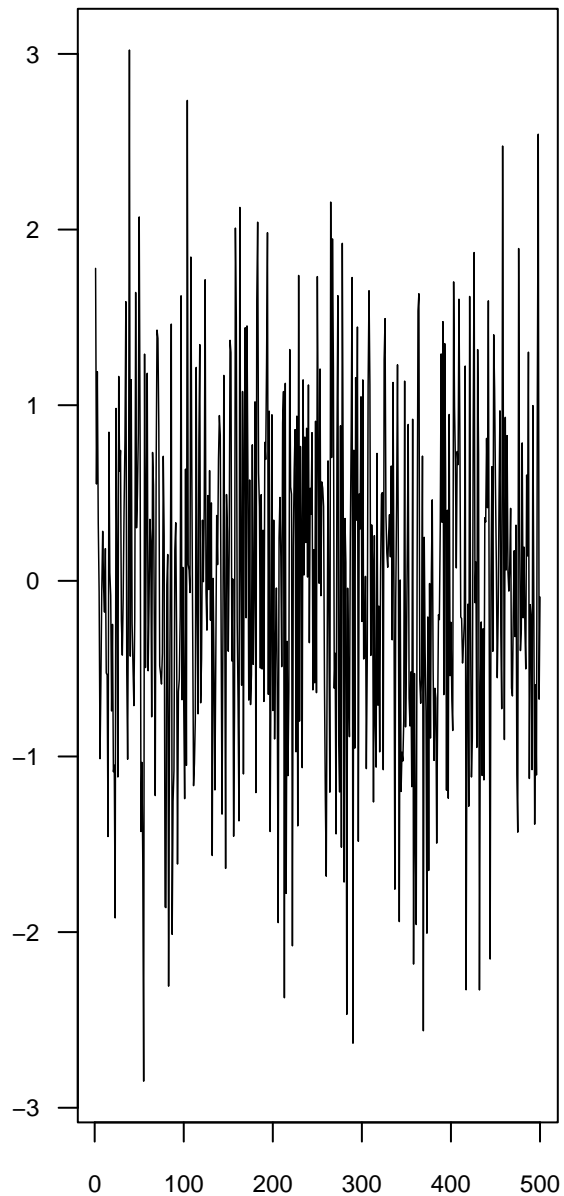




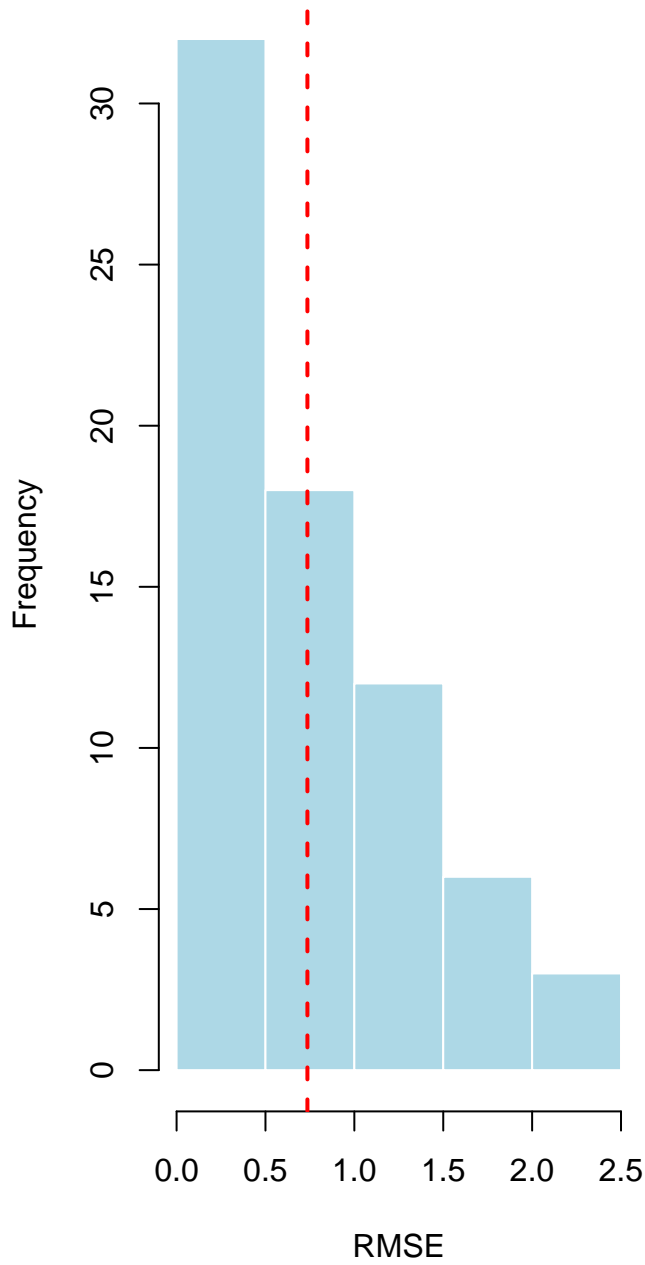
Time

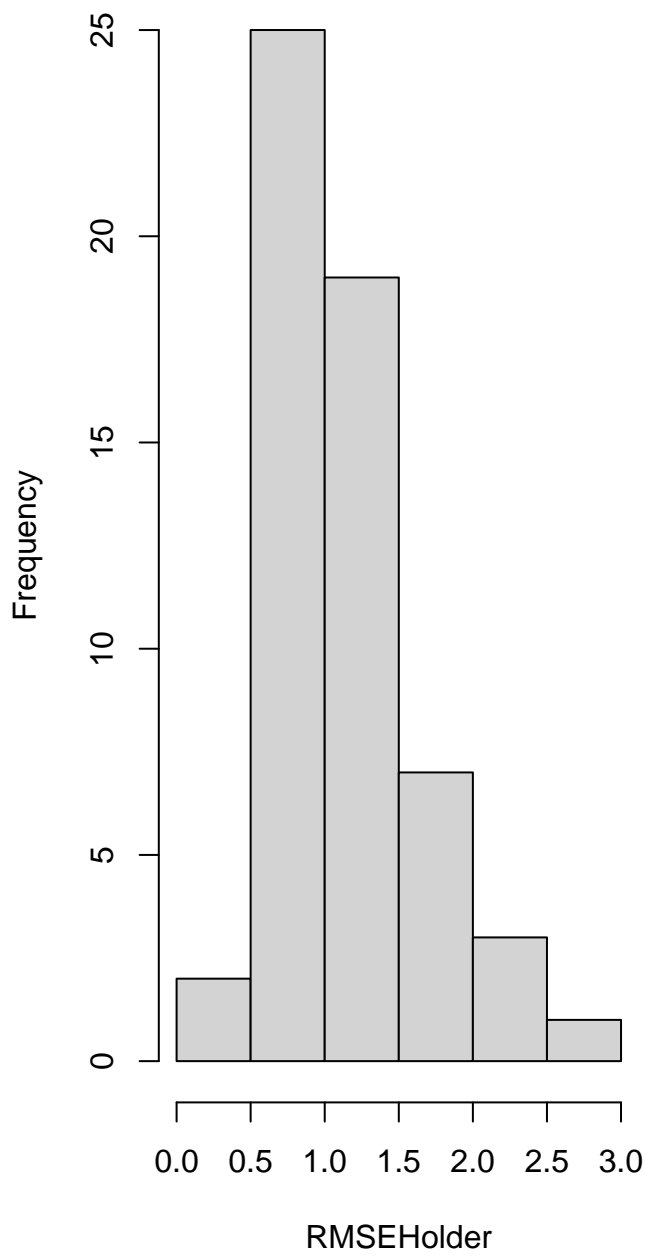
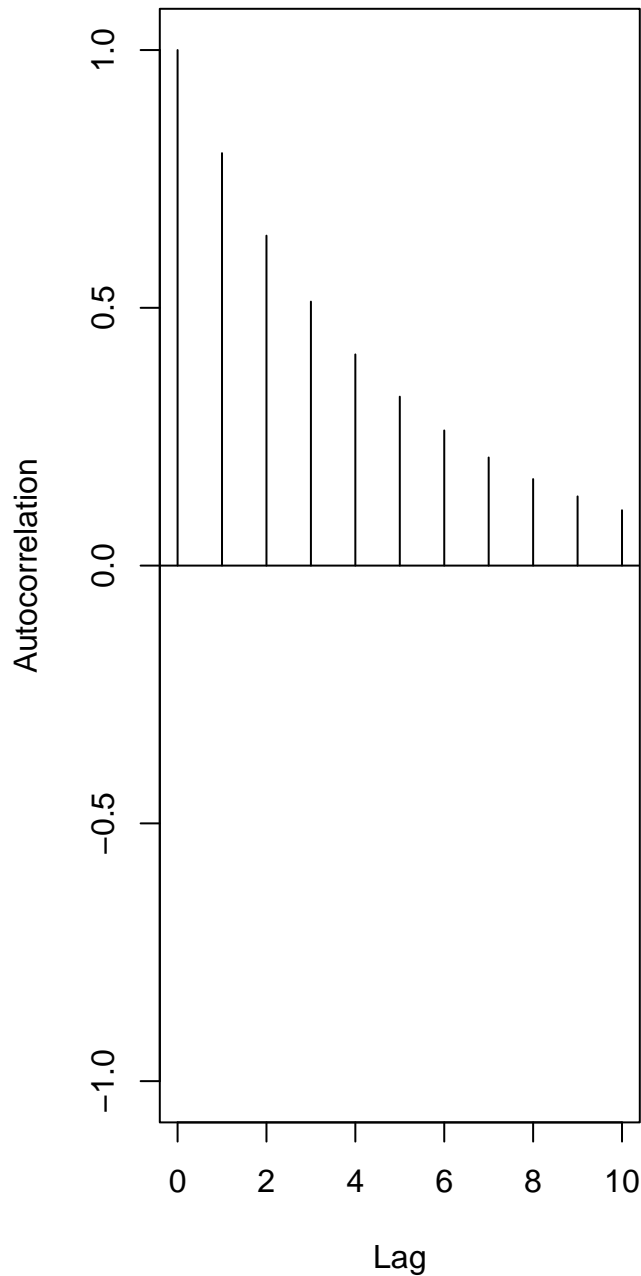


Time



**RMSE Distribution Across Wind**



**RMSEs for Individual Window:****True Autocorrelations**



**True Spectral Density**

