100% ACF alpha_A alpha_B sigma_A sigma_B 1.0 -0.5 0.0 1.0 -0.5 -1 Autocorrelation 1.0 0.5 - ω 0.0 1.0 -0.5 0.0 20 20 20 10 5 10 15 Ó 5 10 15 10 15 15 5 Lag