1e+06 samples ACF alpha\_A alpha\_B sigma\_A sigma\_B 1.0 -0.5 0.0 1.0 -0.5 2 Autocorrelation 1.0 -0.5 0.0 1.0 -0.5 0.0 20 20 5 20 5 10 5 15 0 15 10 15 10 10 5 15 20 Lag