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  $\omega$ 0.0 1.0 -0.5 -0.0 20 20 20 10 5 10 0 5 10 15 15 15 10 15 Lag