1e+05 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 20 10 5 15 0 5 10 15 15 10 15 5 10 5 Lag