10000 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

20

Lag

5

0

20

10

15

5

15

10

0.0

5

10

15

20

5

10

15