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 20 5 0 5 10 15 10 10 15 10 15 5 15 Lag