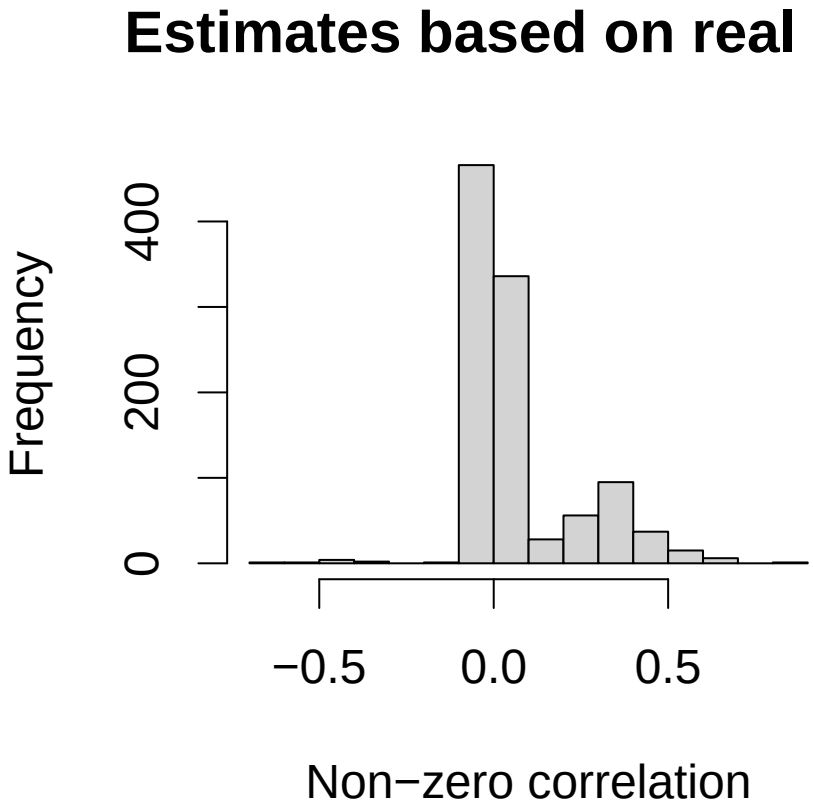
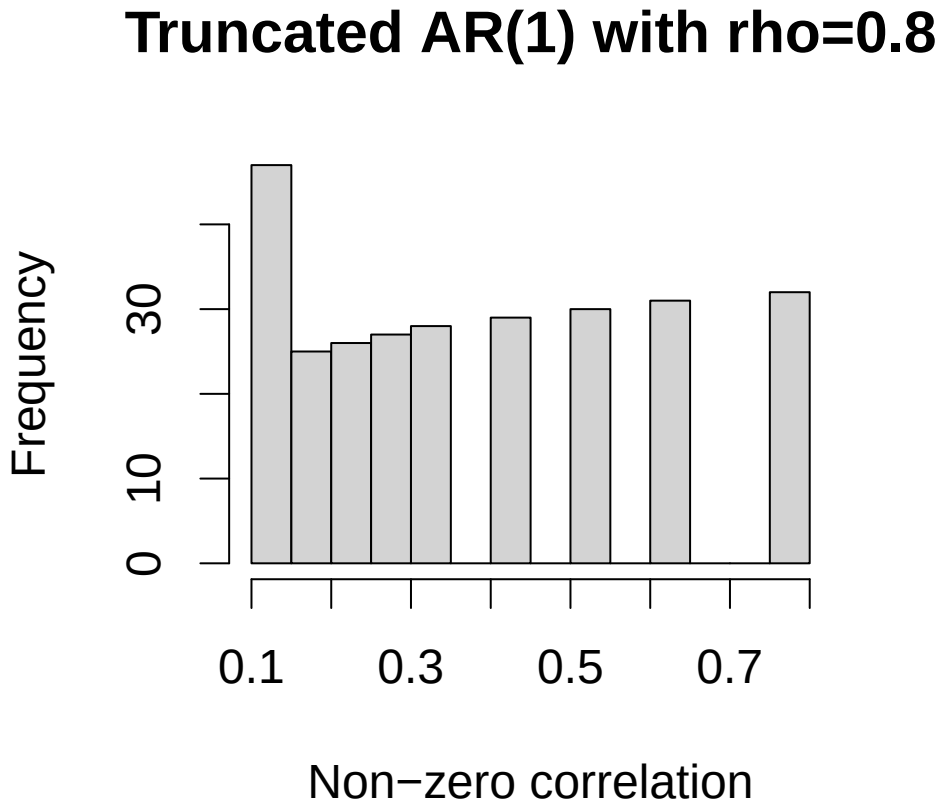

Estimates based on real data
Frequency
0
200
400
−0.5
0.0
0.5
Non−zero correlation


Truncated AR(1) with rho=0.8
Frequency
0
10
30
0.1
0.3
0.5
0.7
Non−zero correlation