Stacked Bar Plot of Autocorrelation Coefficient

R Project for Statistical Computing

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Abstract

Creates an ACF chart stacked bar plot with the ACF and PACF set to some depict the ACF weightage of different lag factors.

1 Usage

In this example we use edhec database, to show autocorrelation effect of the return time series with respect to lag factors.

```
> library(PerformanceAnalytics)
> data(edhec)
> chart.Autocorrelation(edhec[,1:3])
```

ACF Lag Plot