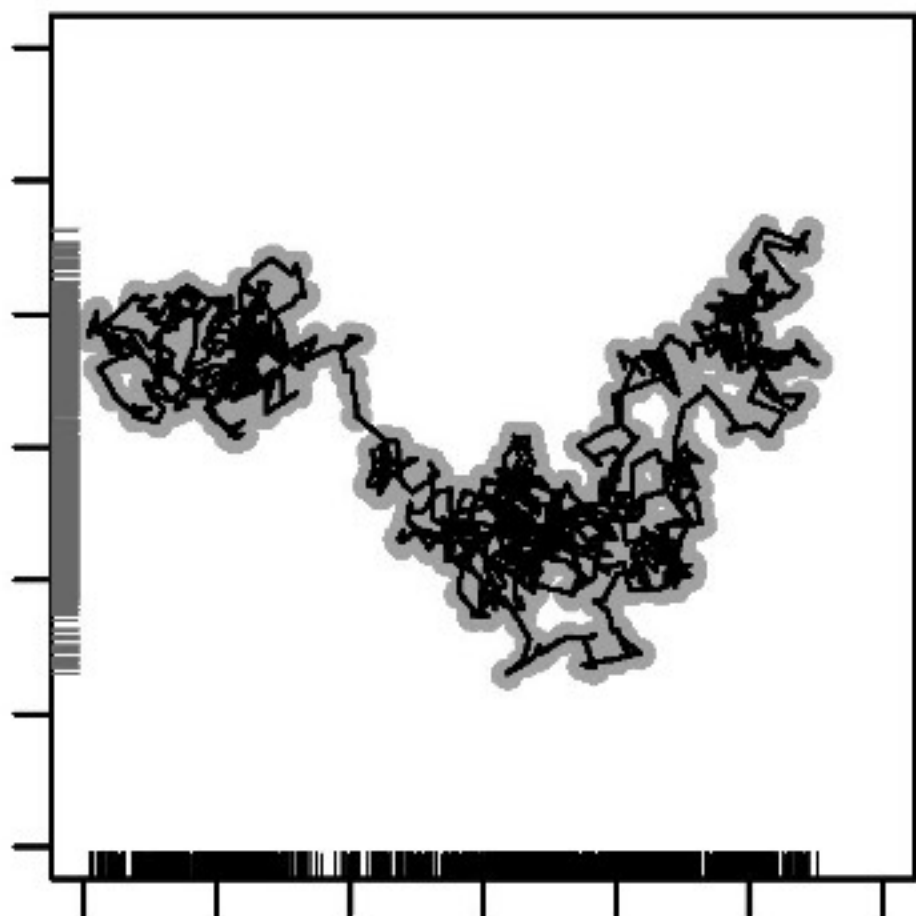


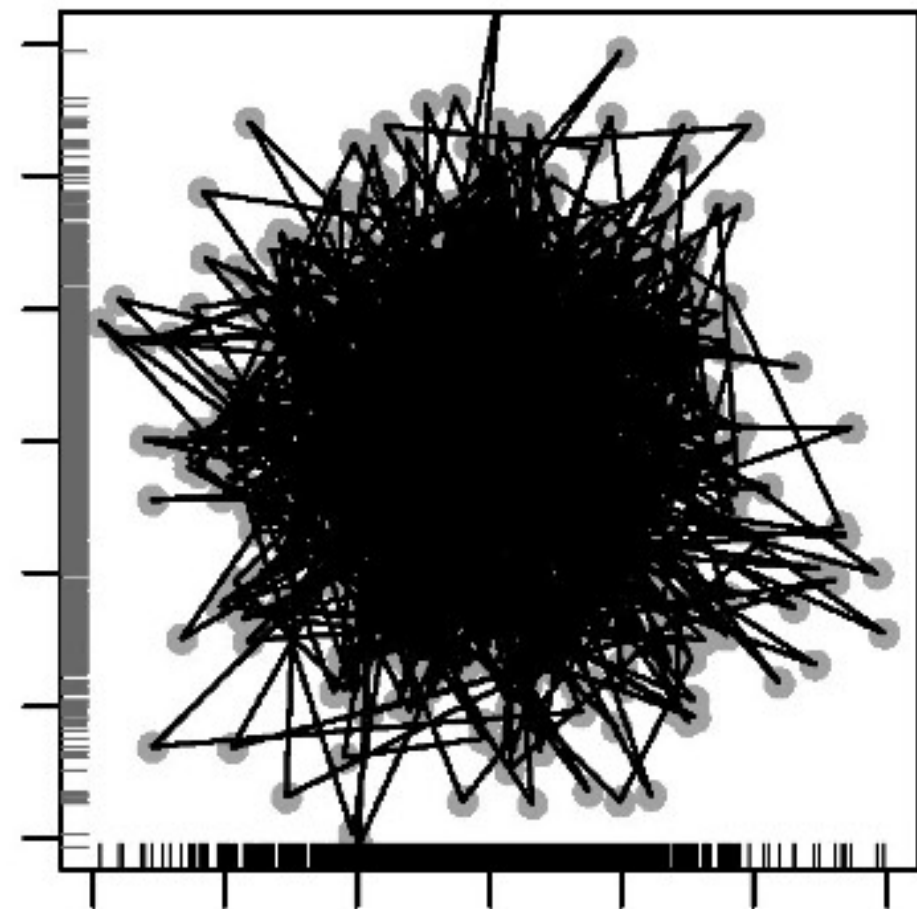




2D State Space of MiniMeS



State Space of MiniMeS Derivatives





‘Simple’ rule reduces degrees of freedom to move around:

Matter has to occupy finite space & movement takes time (no teleportation yet)

Minimal form of 'physical memory' through 'natural computation': summation / counting

Emergence of structure / temporal correlations / redundancies / dependencies

Brownian motion / Levy flights are very common in nature (diffusion, percolation, foraging)

How to characterise the nature of the dependencies?

Radboud University Nijmegen





Behavioral Science Institute

2

3

(Partial) Autocorrelation Function - (P)ACF

The average correlation r between data points that are a distance (lag) k apart in time

This holds only for *stationary, random processes*. So X measured here is a *random variable*.

ACF and the Partial ACF are used to decide which AR(f)MA model you need (how many AR and/or MA parameters you need).

$$R(k) = \frac{E[(X_i - \mu)(X_{i+k} - \mu)]}{\sigma^2}$$