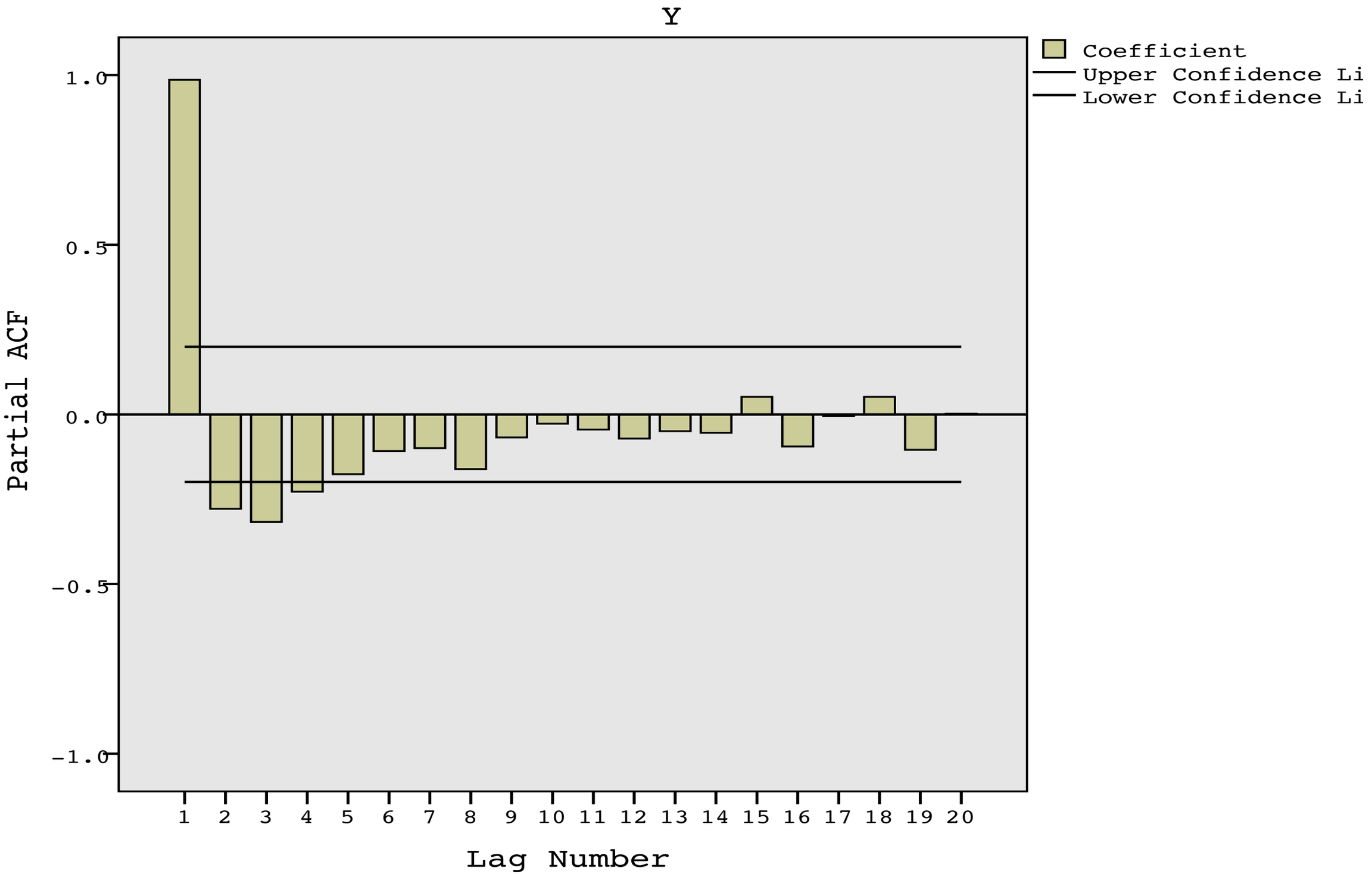
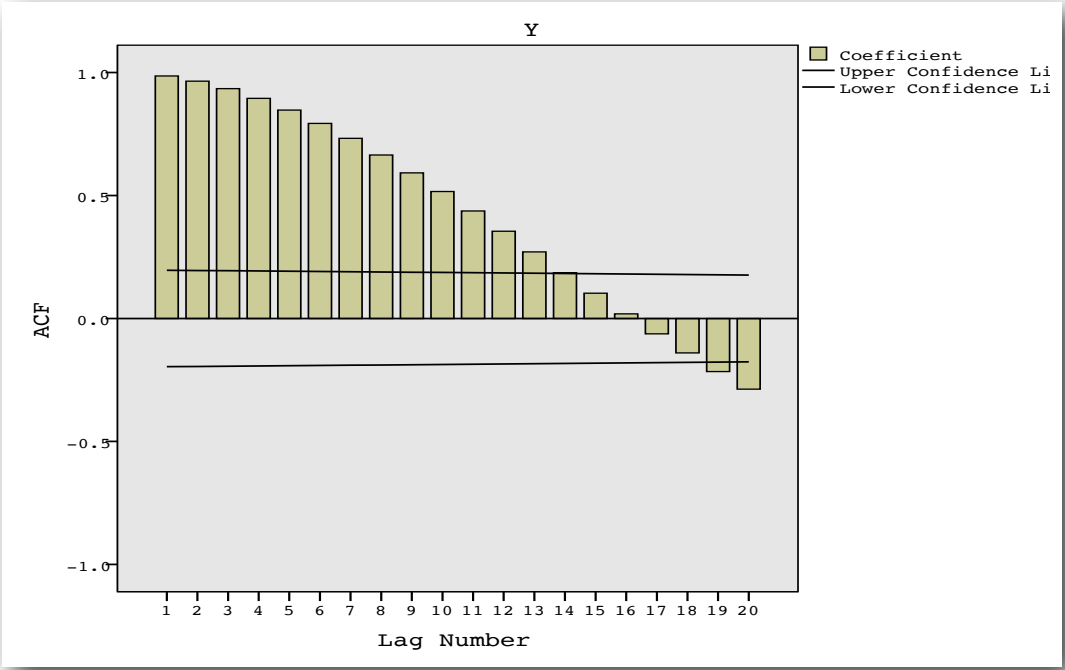
IN·NOMINE·PATRIS

Radboud University Nijmegen

Behavioural Science Institute


Y
Coefficient
Upper Confidence Li
Lower Confidence Li
Partial ACF
1.0
0.5
0.0
-0.5
-1.0
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20
Lag Number


Y
Coefficient
Upper Confidence Li
Lower Confidence Li
ACF
1.0
0.5
0.0
-0.5
-1.0
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20
Lag Number

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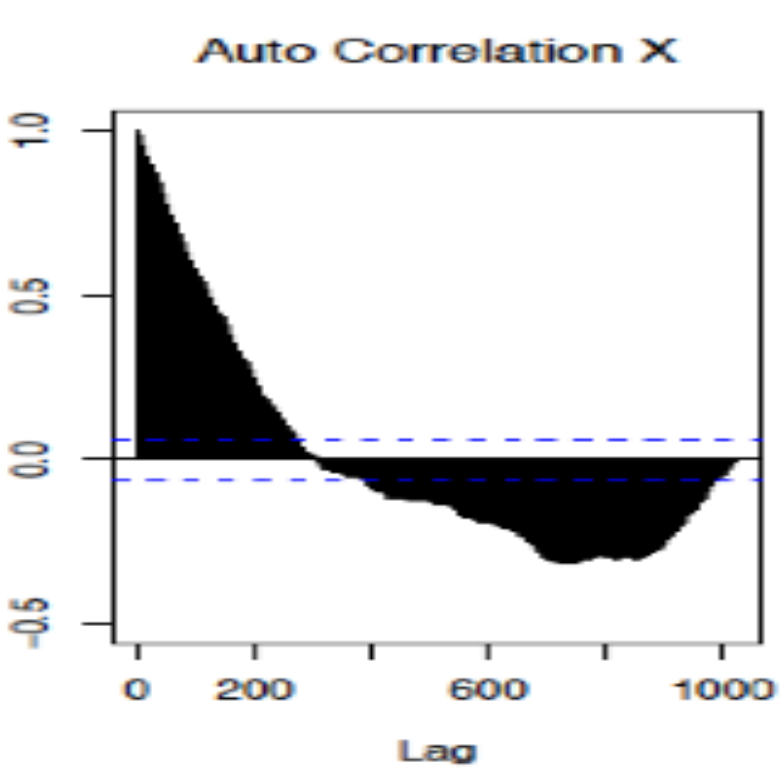
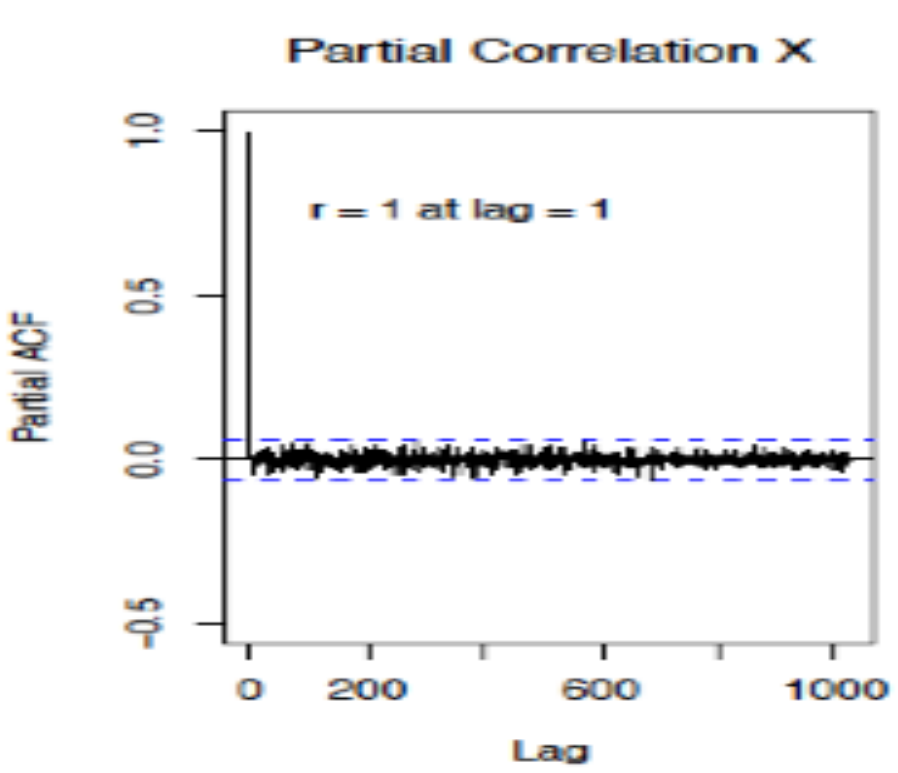
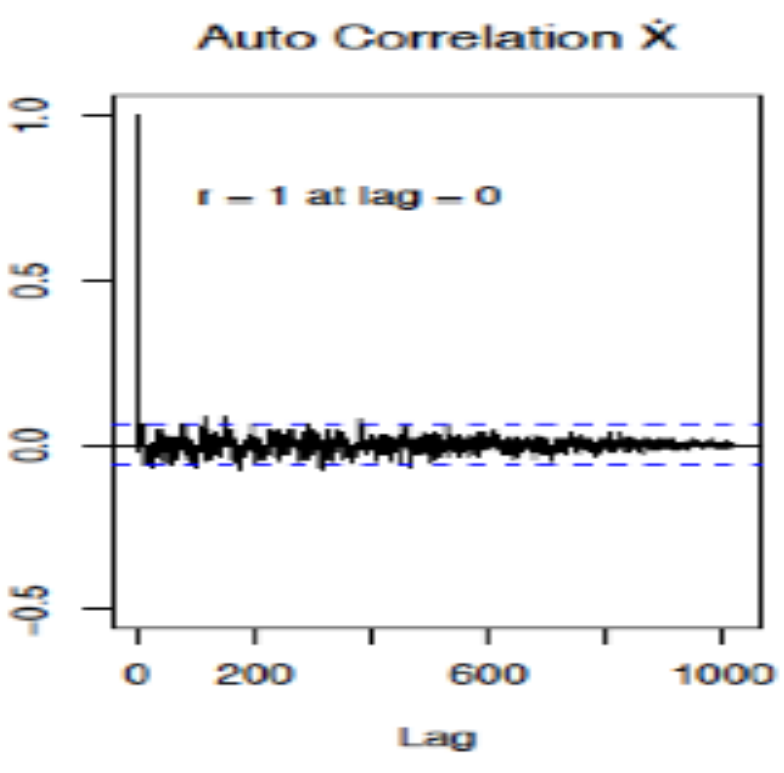
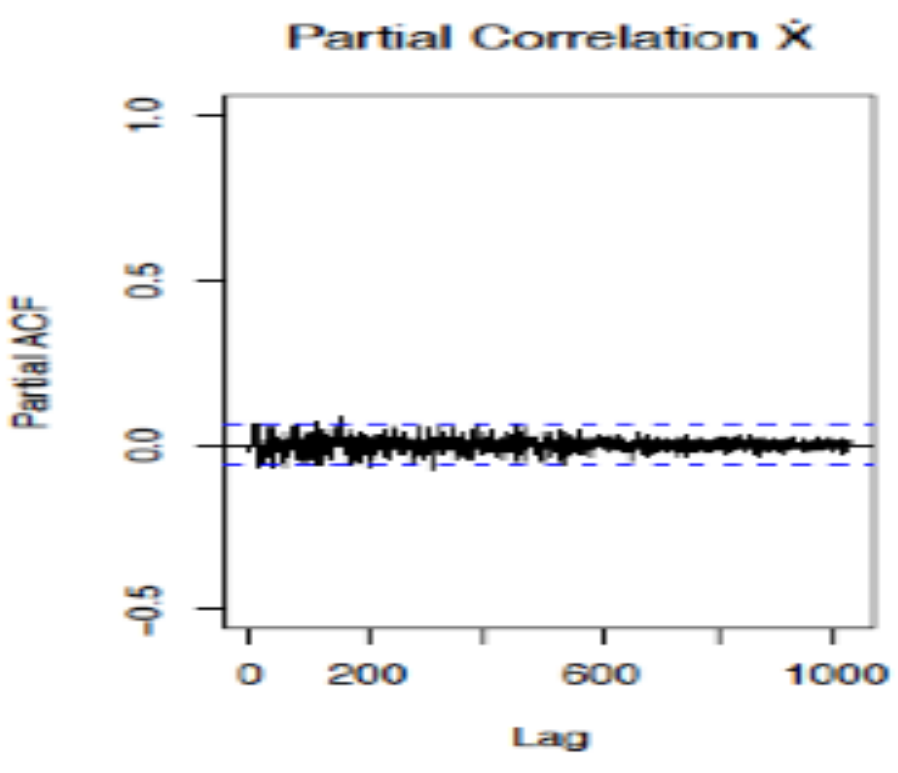

Auto Correlation X
1.0
0.5
0.0
-0.5
0
200
600
1000
Lag


Partial Correlation X
r = 1 at lag = 1
Partial ACF
1.0
0.5
0.0
-0.5
0
200
600
1000
Lag


Auto Correlation Ẋ
r = 1 at lag = 0
1.0
0.5
0.0
-0.5
0
200
600
1000
Lag

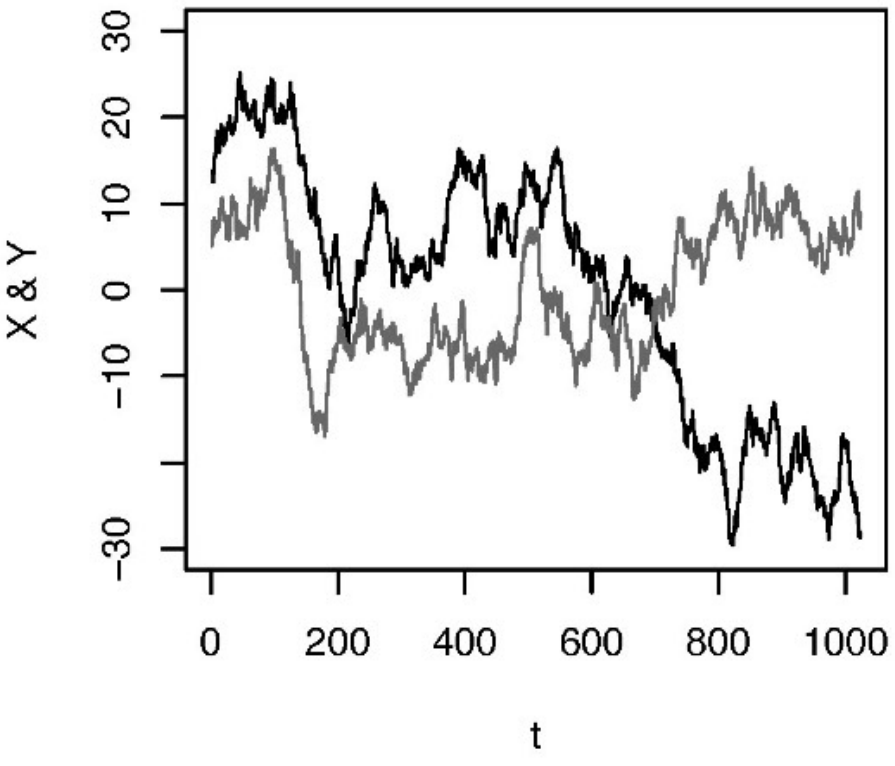

Partial Correlation Ẋ
Partial ACF
1.0
0.5
0.0
-0.5
0
200
600
1000
Lag

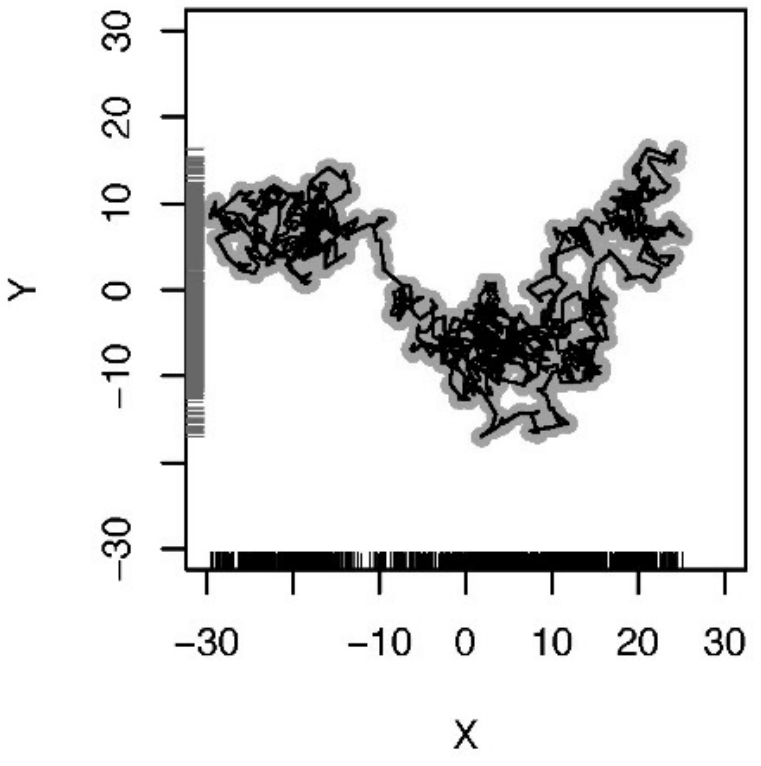
29

- ACF and PACF: representation of redundancies in the time series

- ACF: Correlations across multiple time scales?

- PACF: Nope, correlation at lag 1


Dimension X & Y
X & Y
30
20
10
0
−10
−30
0
200
400
600
800
1000
t


2D State Space of MiniMeS
Y
30
20
10
0
−10
−30
−30
−10
0
10
20
30
X