







Radboud University Nijmegen





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# (Partial) Autocorrelation Function - (P)ACF

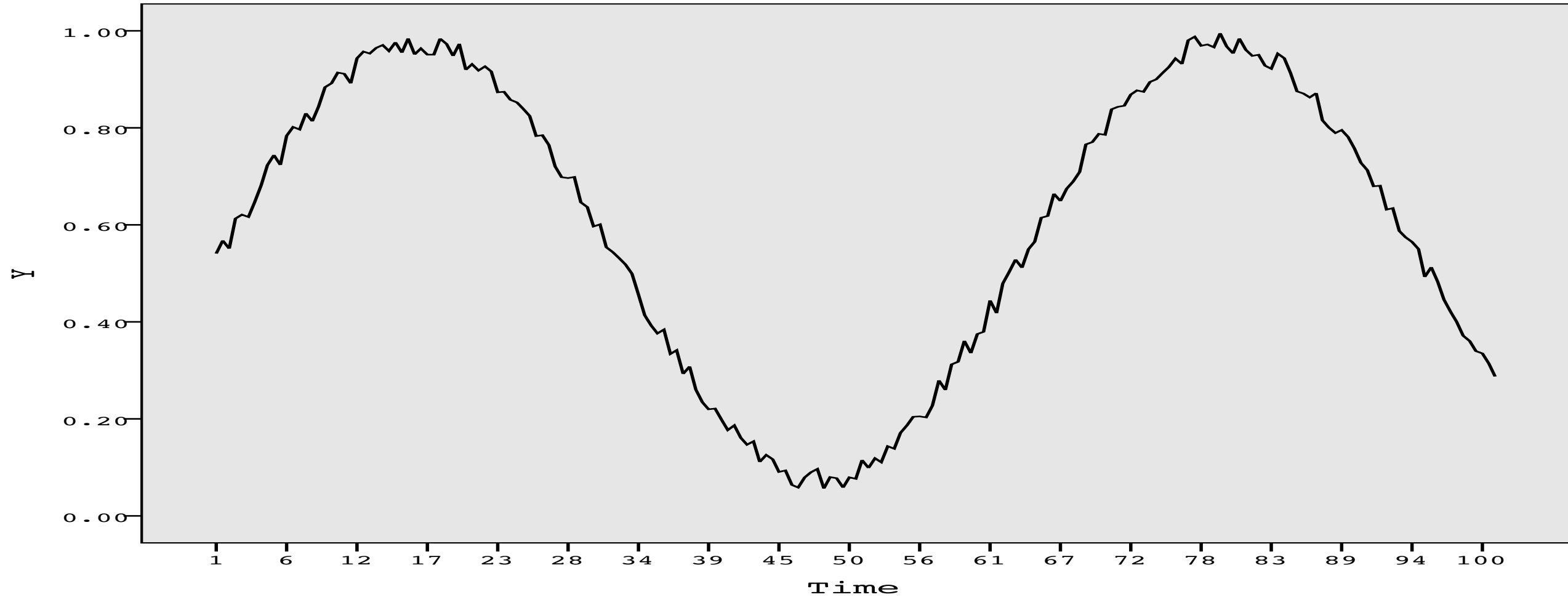
The average correlation  $r$  between data points that are a distance (lag)  $k$  apart in time

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).

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





2

4





**Laq = 3**



Trs length = 100 data points