





Radboud University Nijmegen



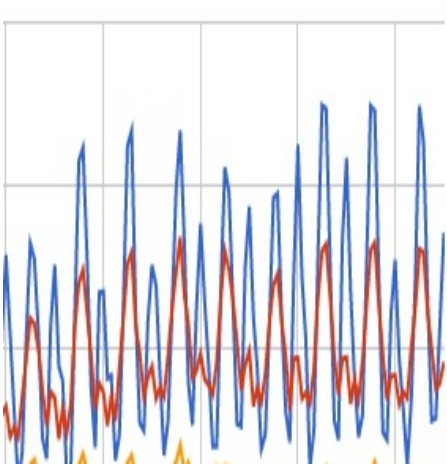


Behavioral Science Institute

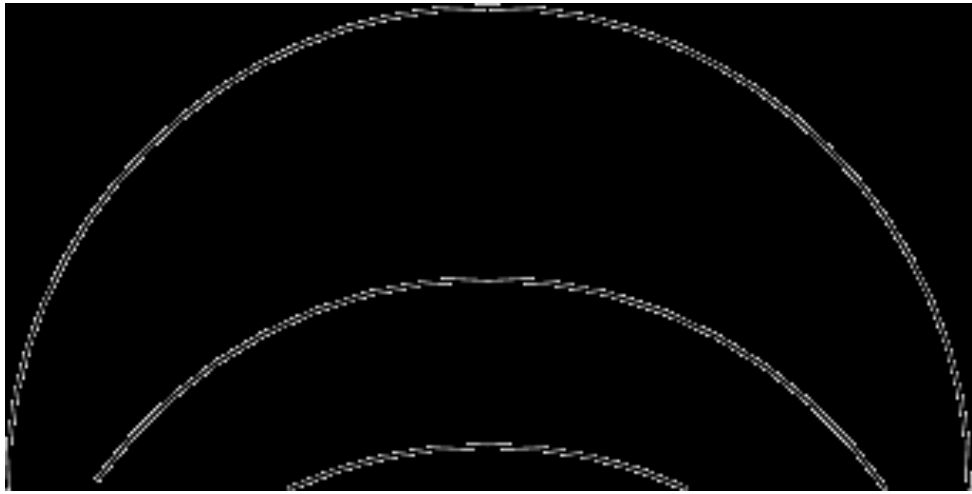
Relative roughness of a time series is:

Temporal properties: Relative Rights

40



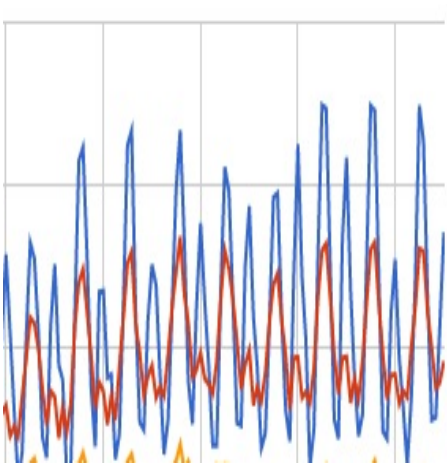




# Local variance:

## Fast changes

Global variance:  
slow changes



$$RR = 2 \left[ 1 - \frac{\gamma_1(x_i)}{\text{Var}(x_i)} \right]$$



Lag1auto-(co)/variance







## Temporal properties of variability: Relative Roughness

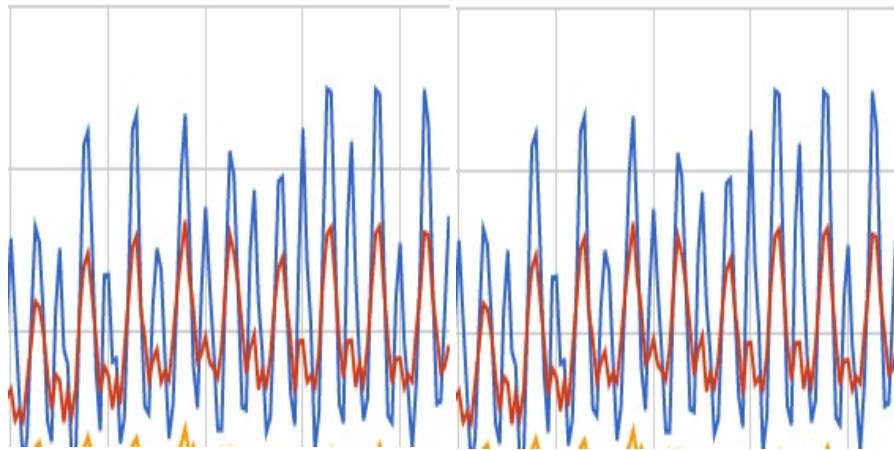
Relative roughness of a time series is:

$$RR = 2 \left[ 1 - \frac{\gamma_1(x_i)}{\text{Var}(x_i)} \right]$$

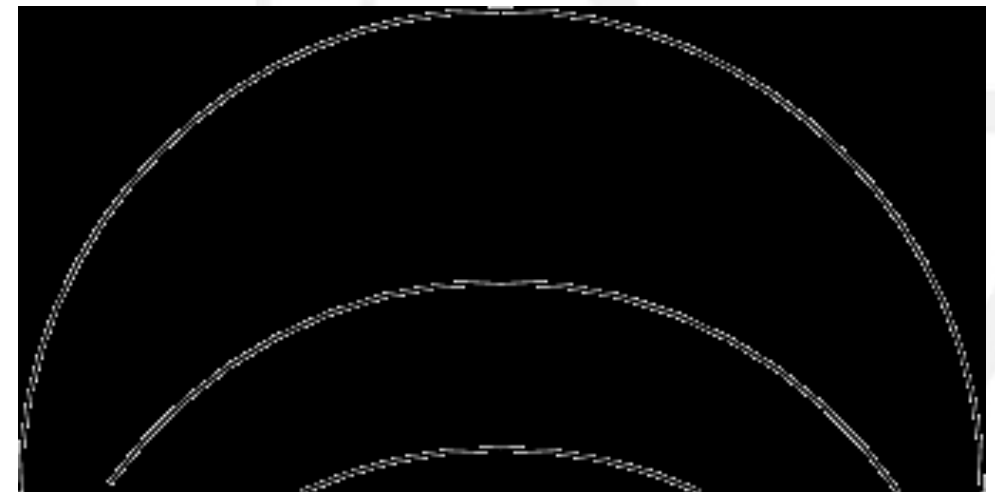
Lag 1 auto-(co)variance

Overall variance

Local variance:  
Fast changes



Global variance:  
slow changes



## Temporal properties of variability: Relative Roughness

