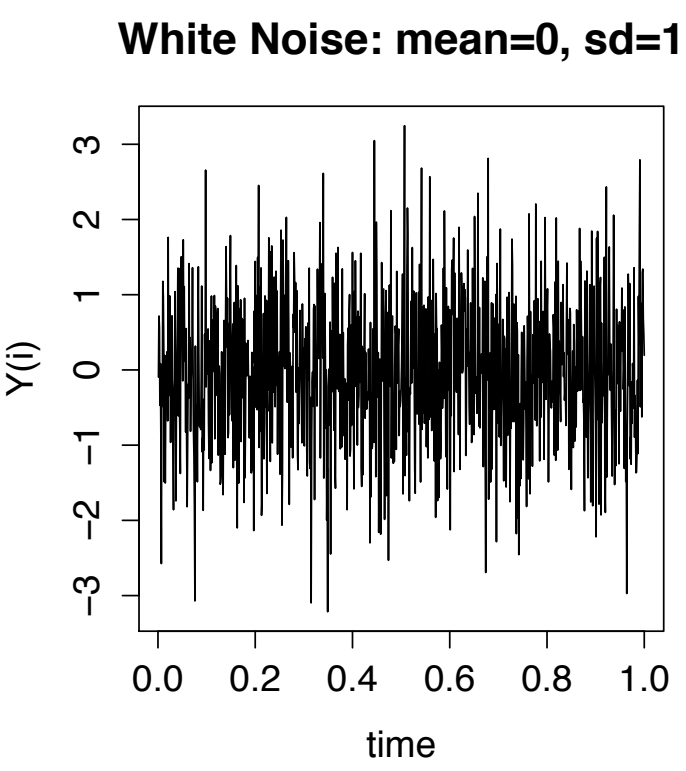
IN·NOMINE·PATRIS

Radboud University Nijmegen


White Noise: mean=0, sd=1
Y(i)
3
2
1
0
−1
−2
−3
0.0
0.2
0.4
0.6
0.8
1.0
time

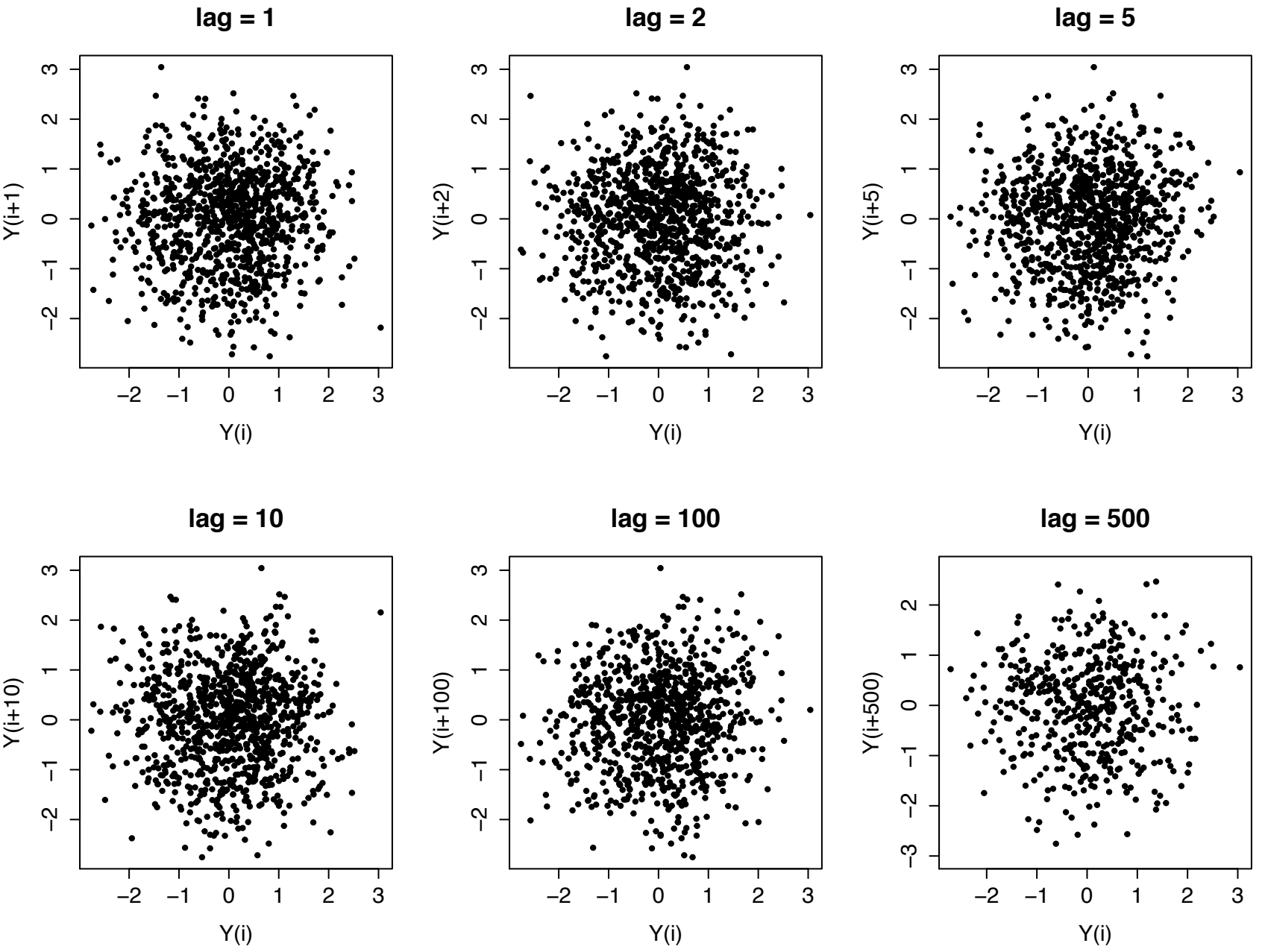
Return plot quiz

14

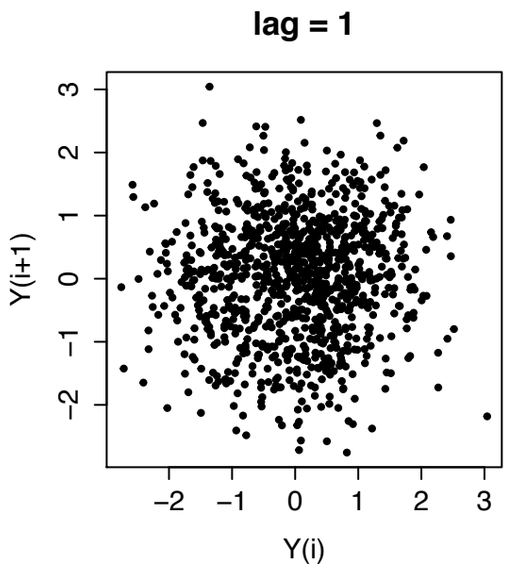
White noise

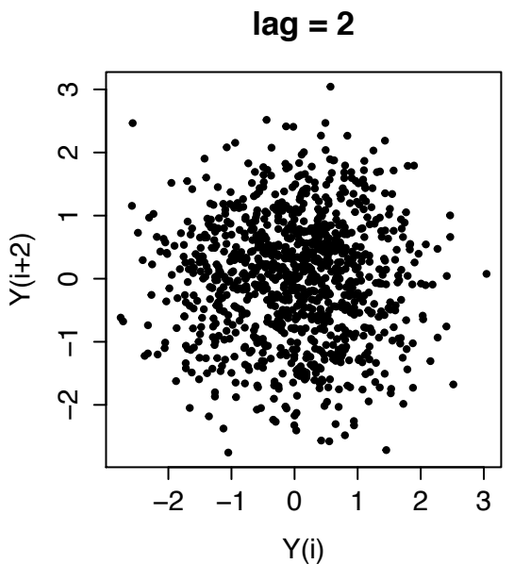
Completely random

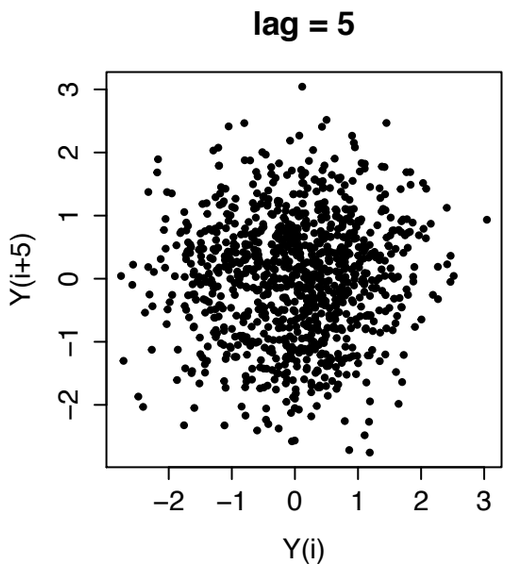
(Gaussian distribution)

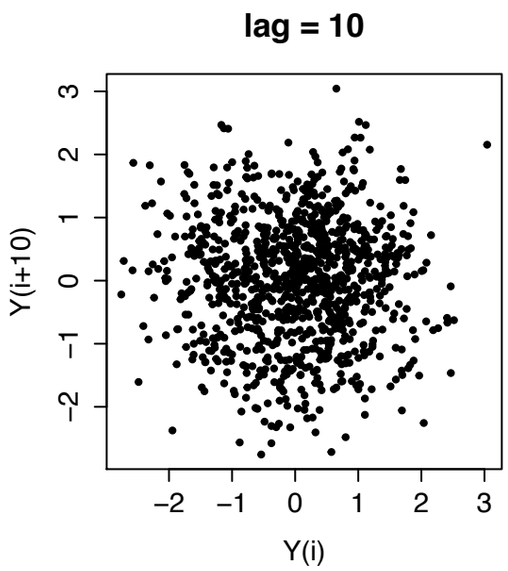

lag = 1
Y(i+1)
Y(i)
lag = 2
Y(i+2)
Y(i)
lag = 5
Y(i+5)
Y(i)
lag = 10
Y(i+10)
Y(i)
lag = 100
Y(i+100)
Y(i)
lag = 500
Y(i+500)
Y(i)

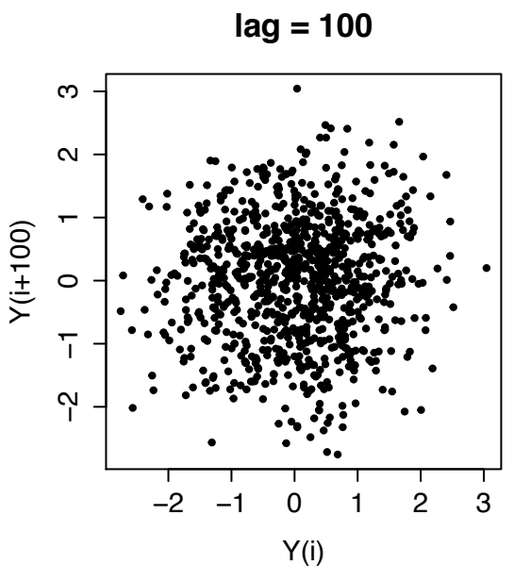
Return plot quiz

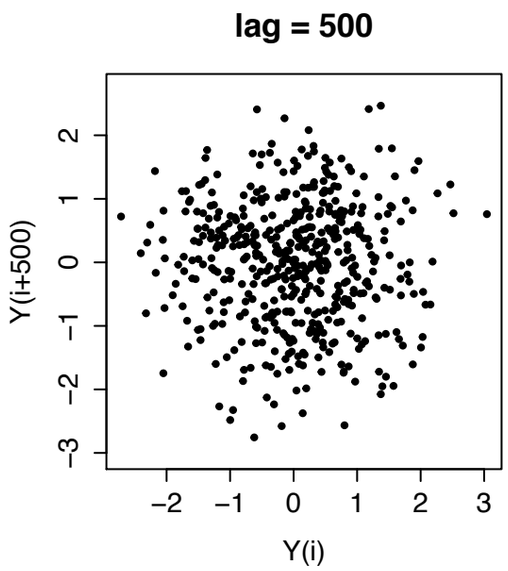




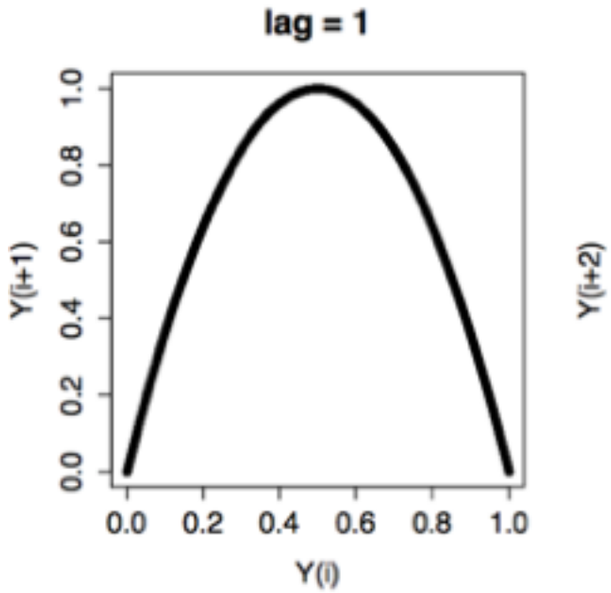


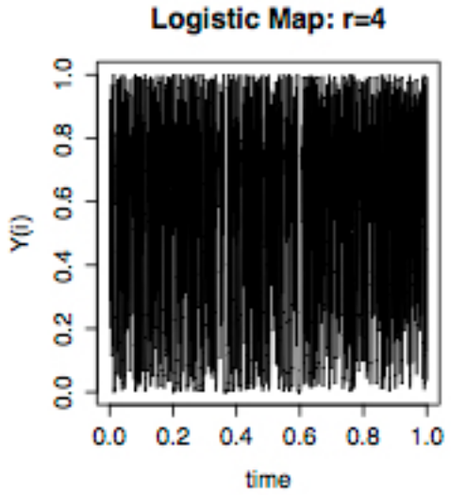






Return plot quiz





Iterative Process
Completely deterministic
(deterministic chaos)

What happens at different lags?