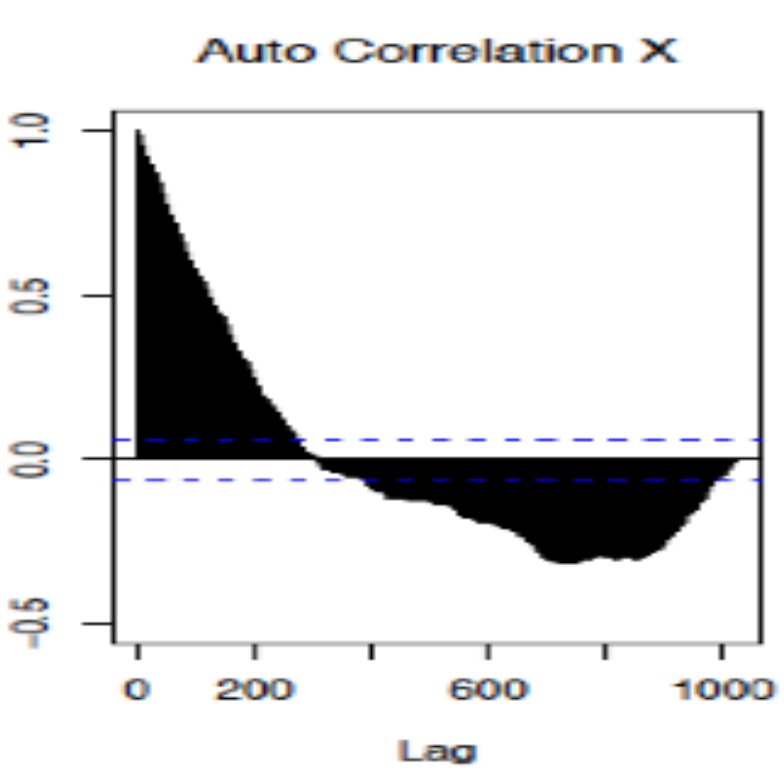
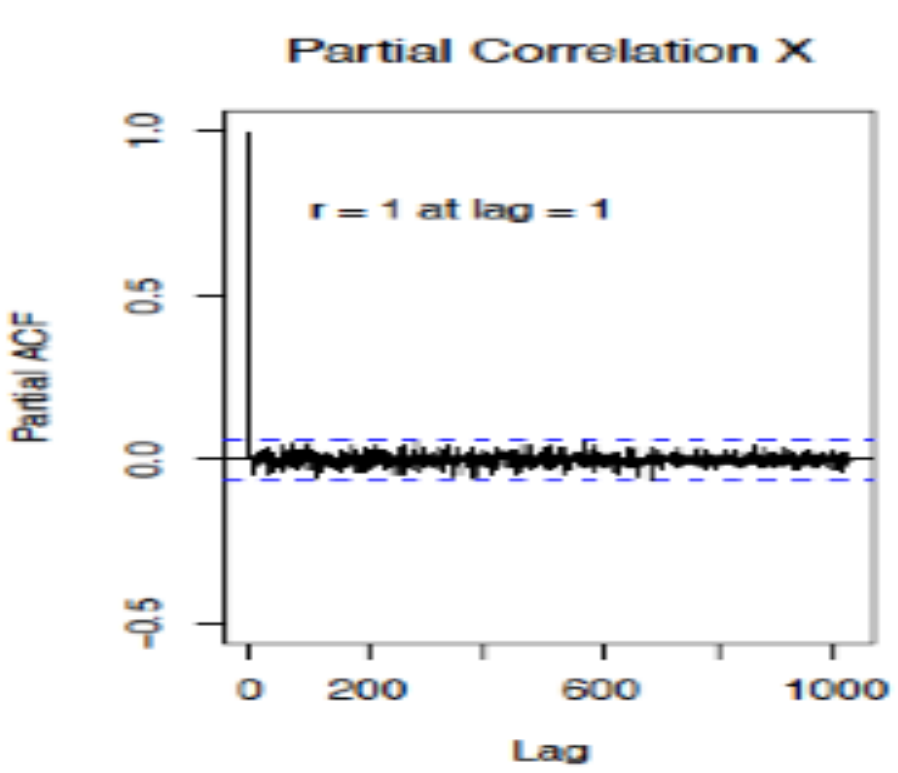
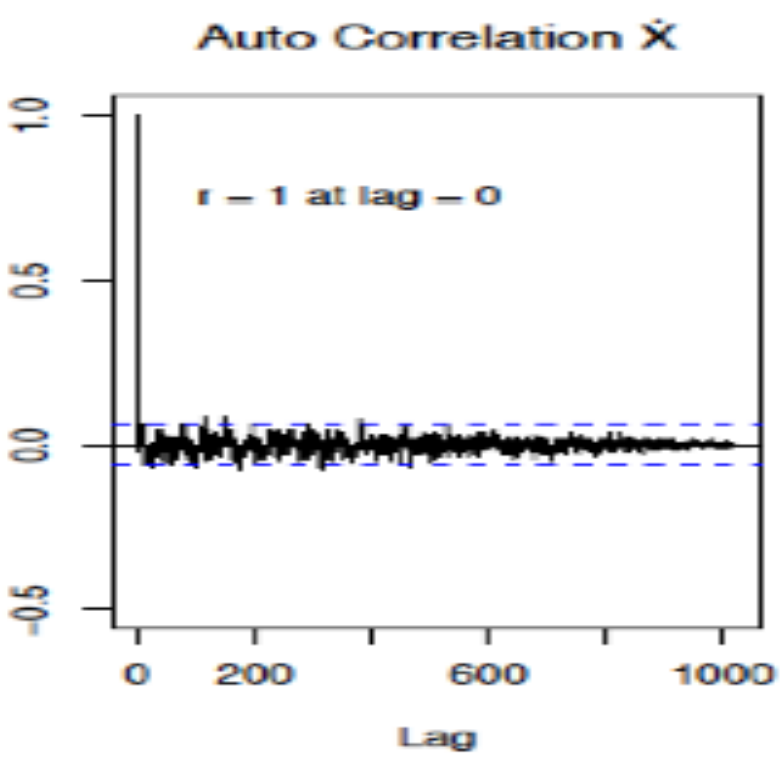
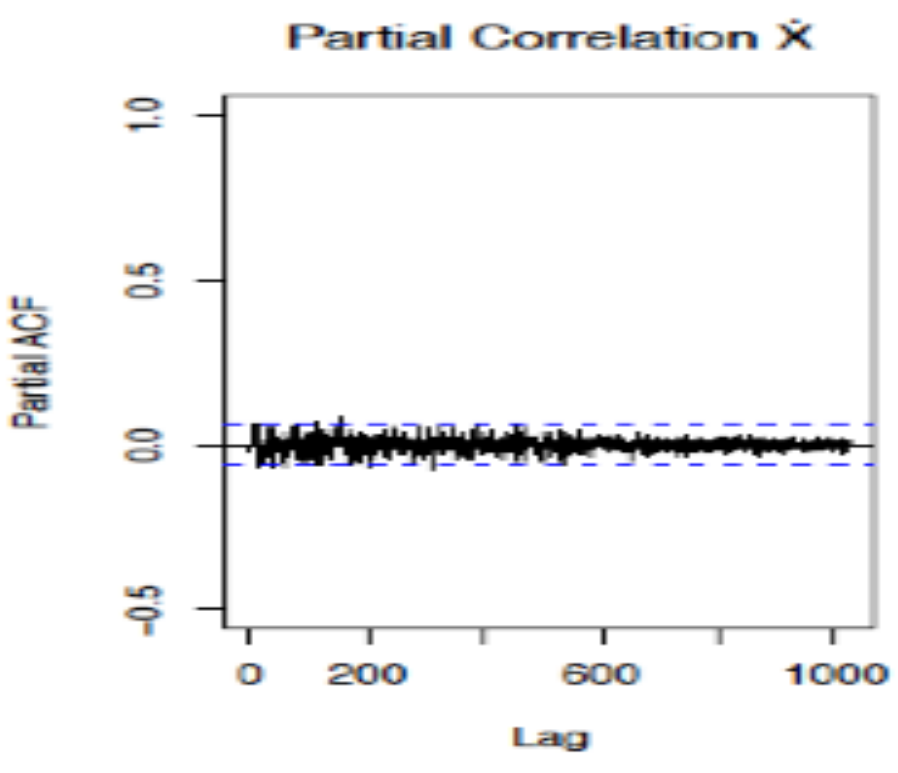
IN·NOMINE·PATRIS

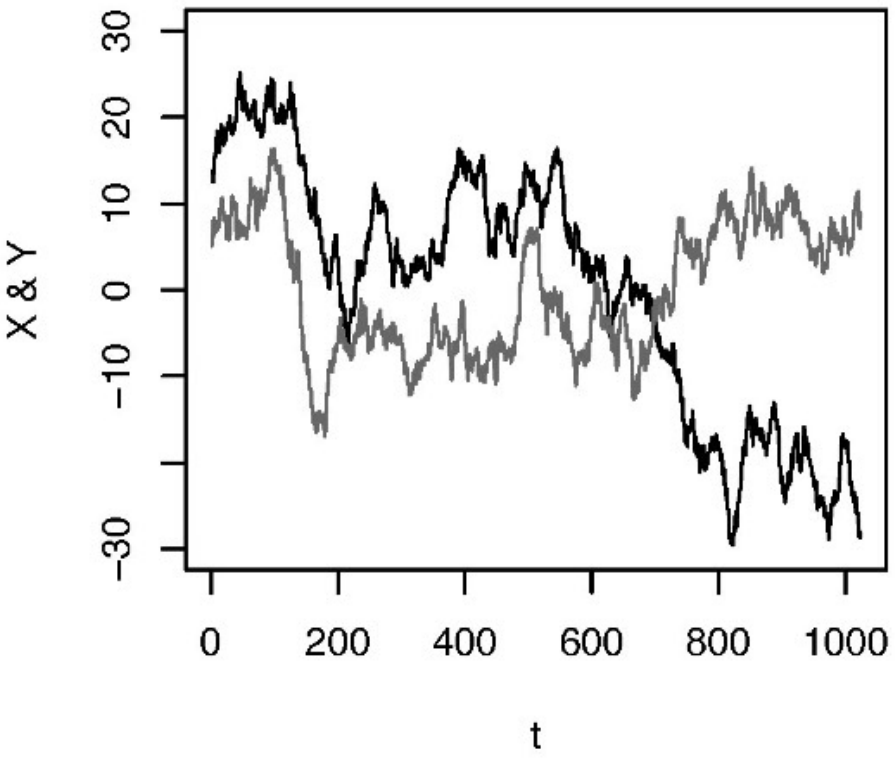
f.hasselman@bsi.ru.nl

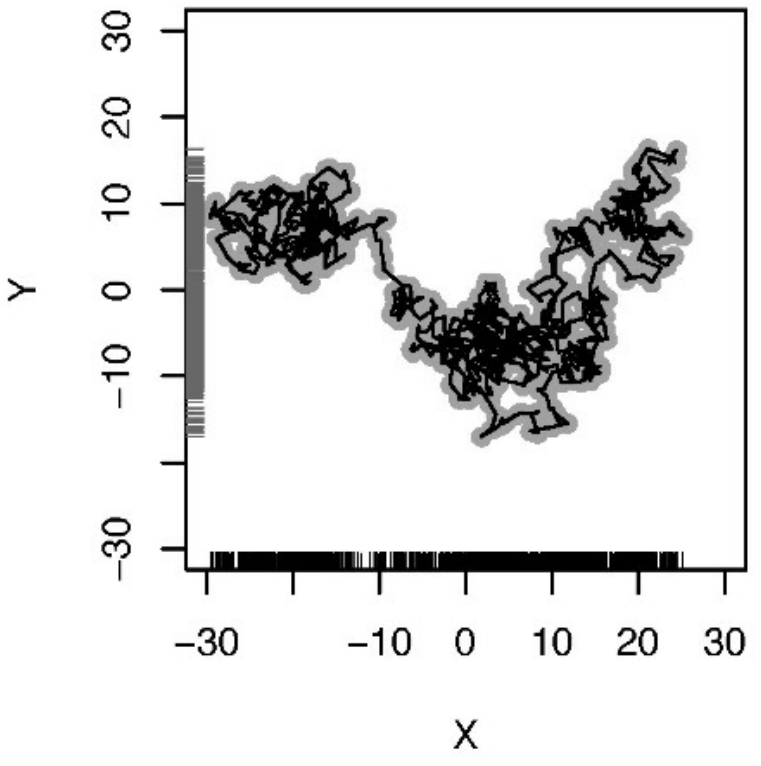

Auto Correlation X
1.0
0.5
0.0
-0.5
0
200
600
1000
Lag


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

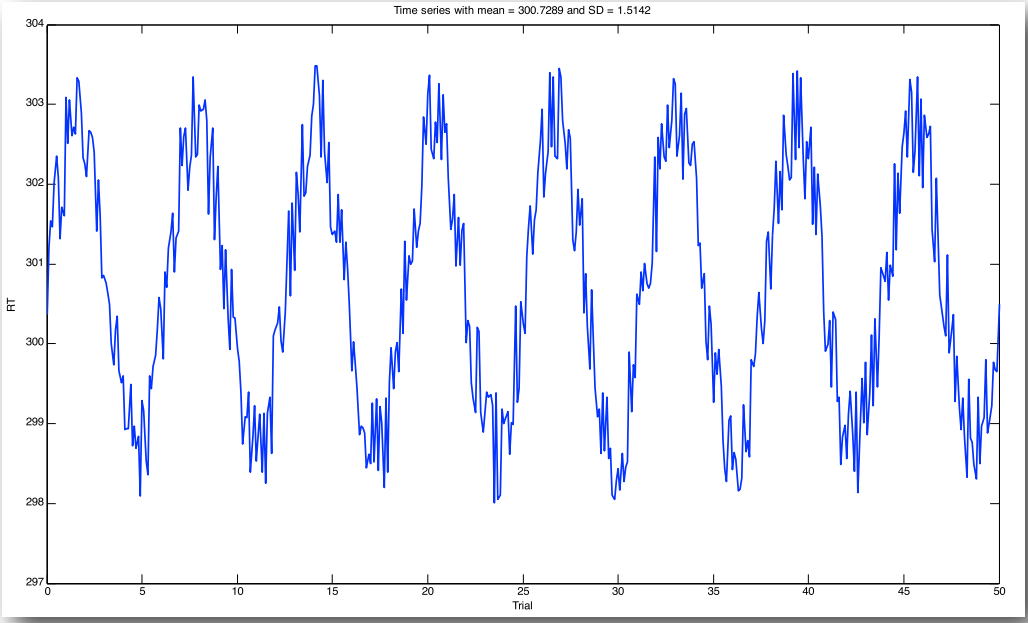

Dimension X & Y
X & Y
30
20
10
0
−10
−30
0
200
400
600
800
1000
t

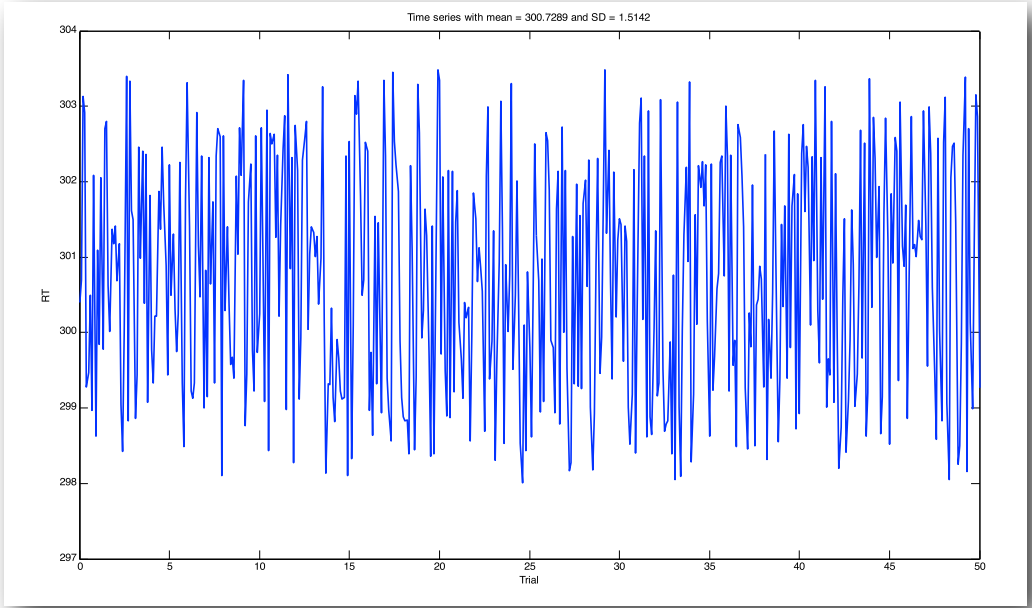

2D State Space of MiniMeS
Y
30
20
10
0
−10
−30
−30
−10
0
10
20
30
X

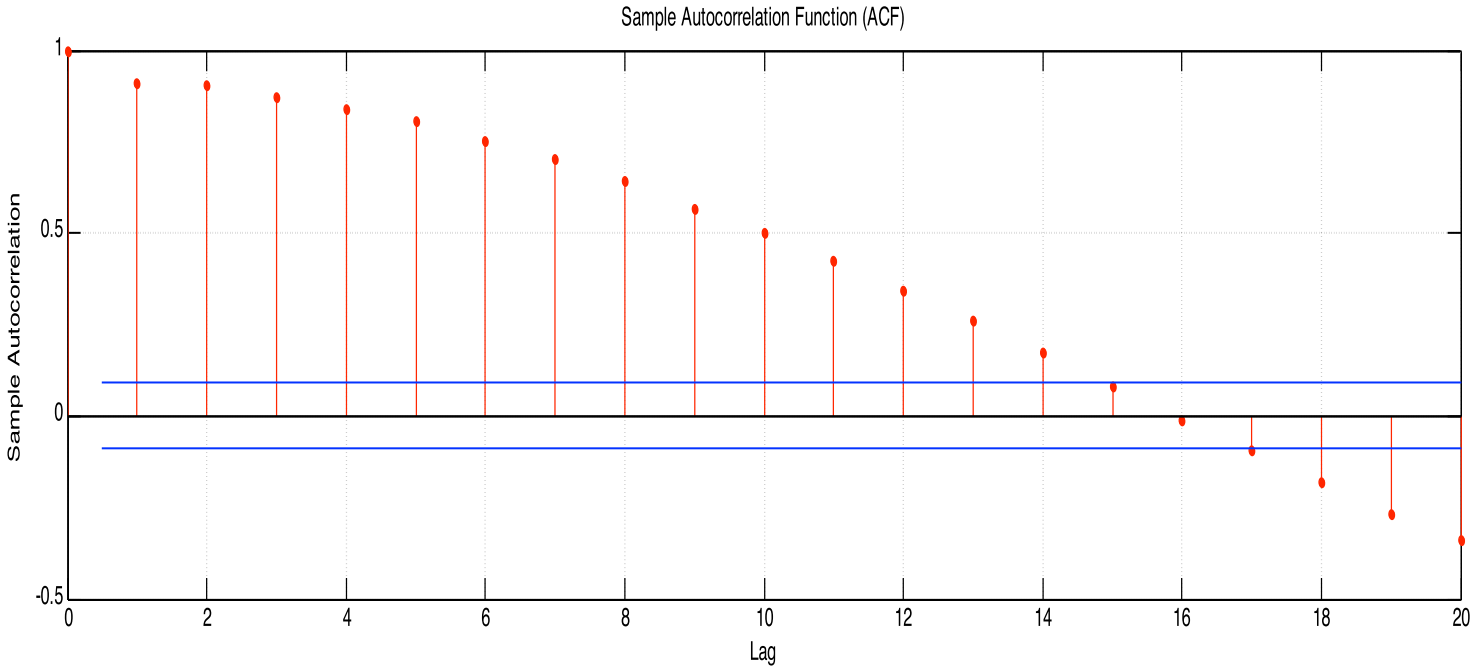
Radboud University Nijmegen

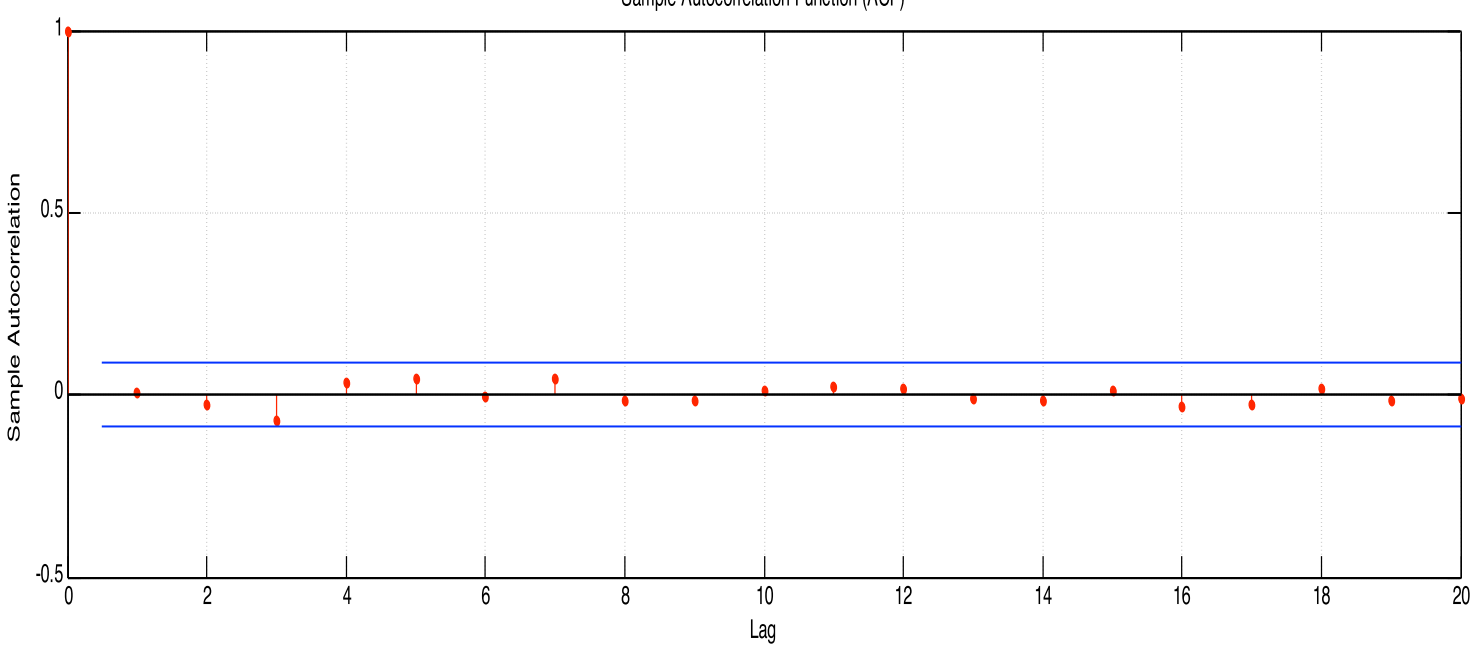
Behavioural Science Institute

30


Time series with mean = 300.7289 and SD = 1.5142
RT
Trial
304
303
302
301
300
299
298
297
0
5
10
15
20
25
30
35
40
45
50


Time series with mean = 300.7289 and SD = 1.5142
RT
Trial
304
303
302
301
300
299
298
297
0
5
10
15
20
25
30
35
40
45
50


Sample Autocorrelation Function (ACF)
Sample Autocorrelation
Lag
1
0.5
0
-0.5
0
2
4
6
8
10
12
14
16
18
20


Sample Autocorrelation Function (ACF)
Sample Autocorrelation
Lag
1
0.5
0
-0.5
0
2
4
6
8
10
12
14
16
18
20

Noisy Sine

Randomised Noisy Sine

Randomising temporal order = Destroying correlations in the data

ACF