IN·DEI·NOMINE·F

Radboud University Nijmegen

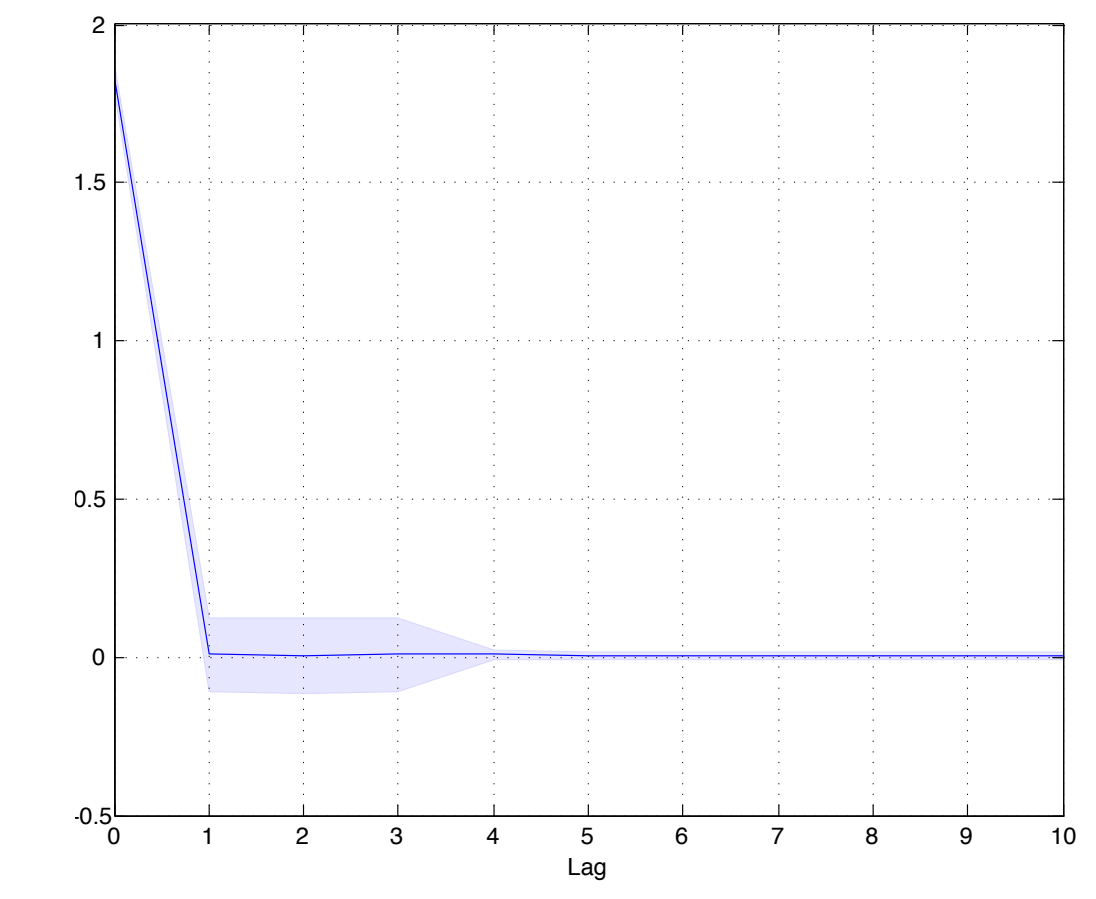
# Behavioural Science Institute

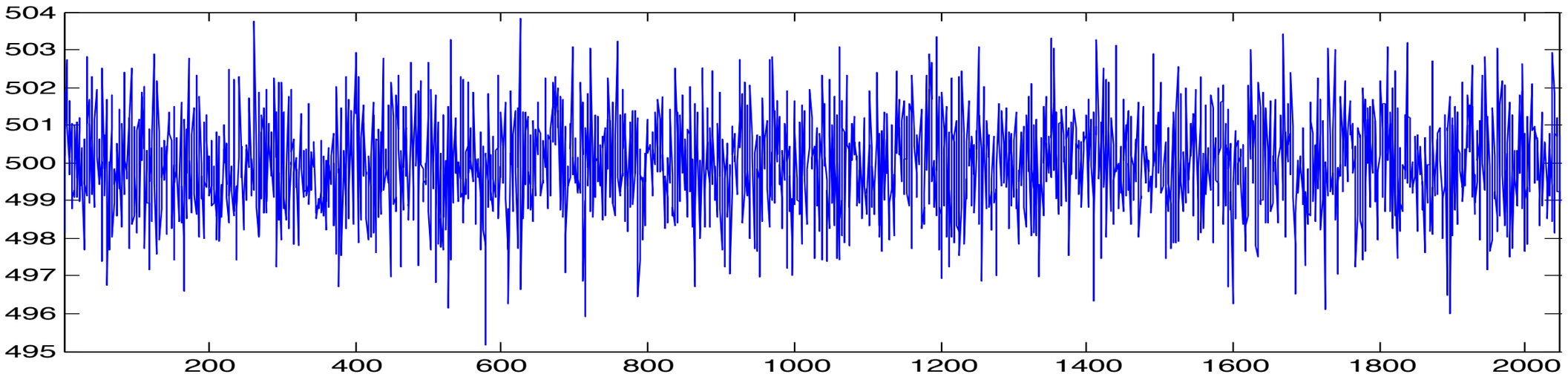
# Suppose we have measured a true IID variable

- Determine the embedding lag:

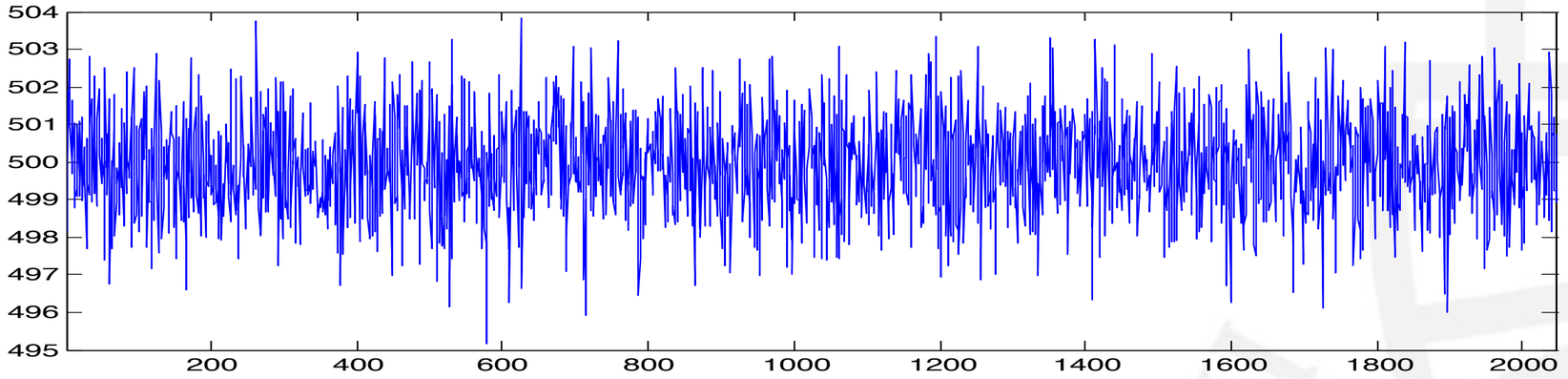
- Lag = 1?

39

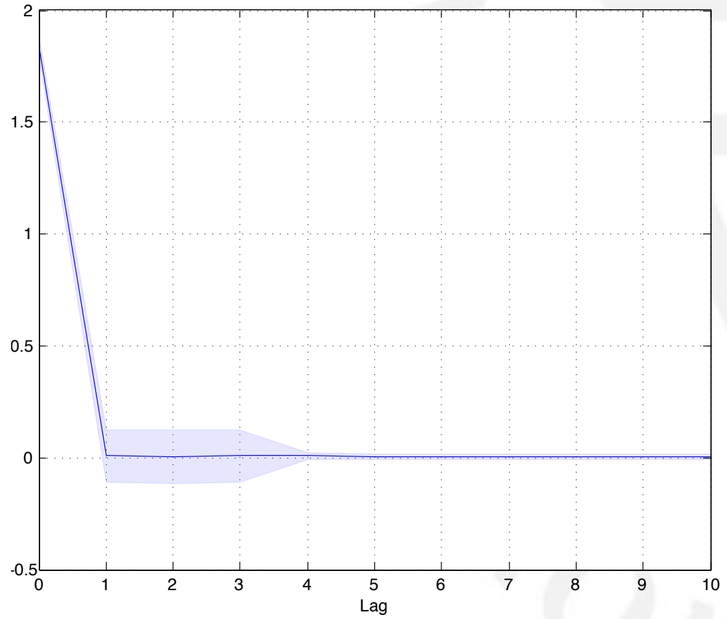

2
1.5
1
0.5
0
-0.5
0
1
2
3
4
5
6
7
8
9
10
Lag


504
503
502
501
500
499
498
497
496
495
200
400
600
800
1000
1200
1400
1600
1800
2000

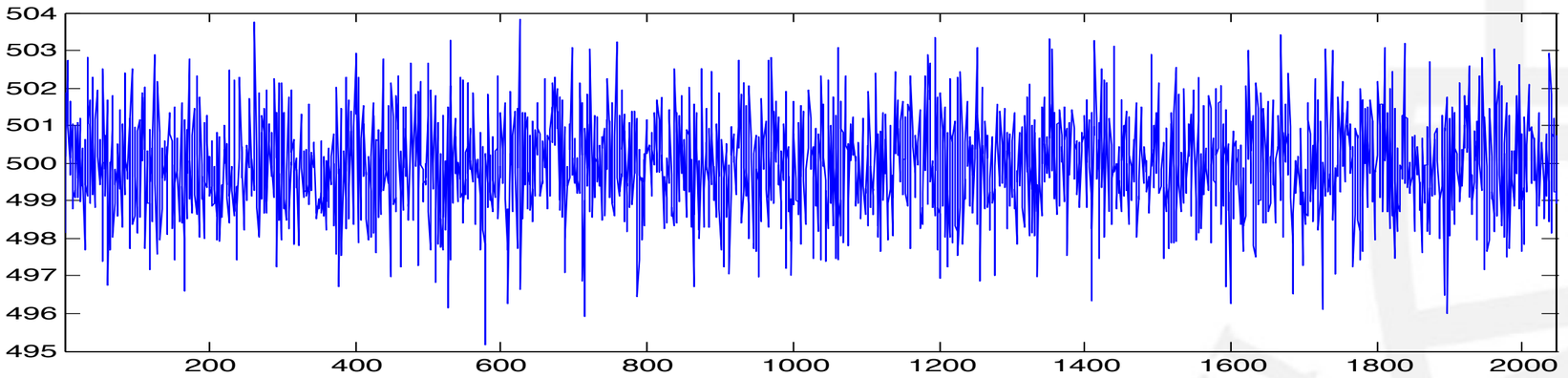
# Suppose we have measured a true IID variable

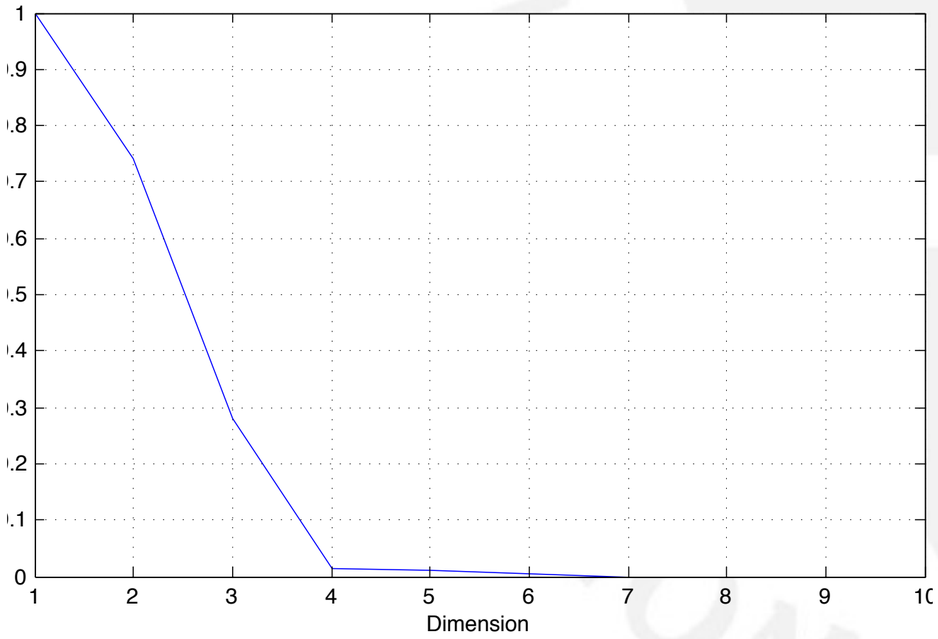



- Determine the embedding lag:
- Lag = 1?



# Suppose we have measured a true IID variable




- Determine the embedding dimension:
- Dimension = 4,5,6,7?