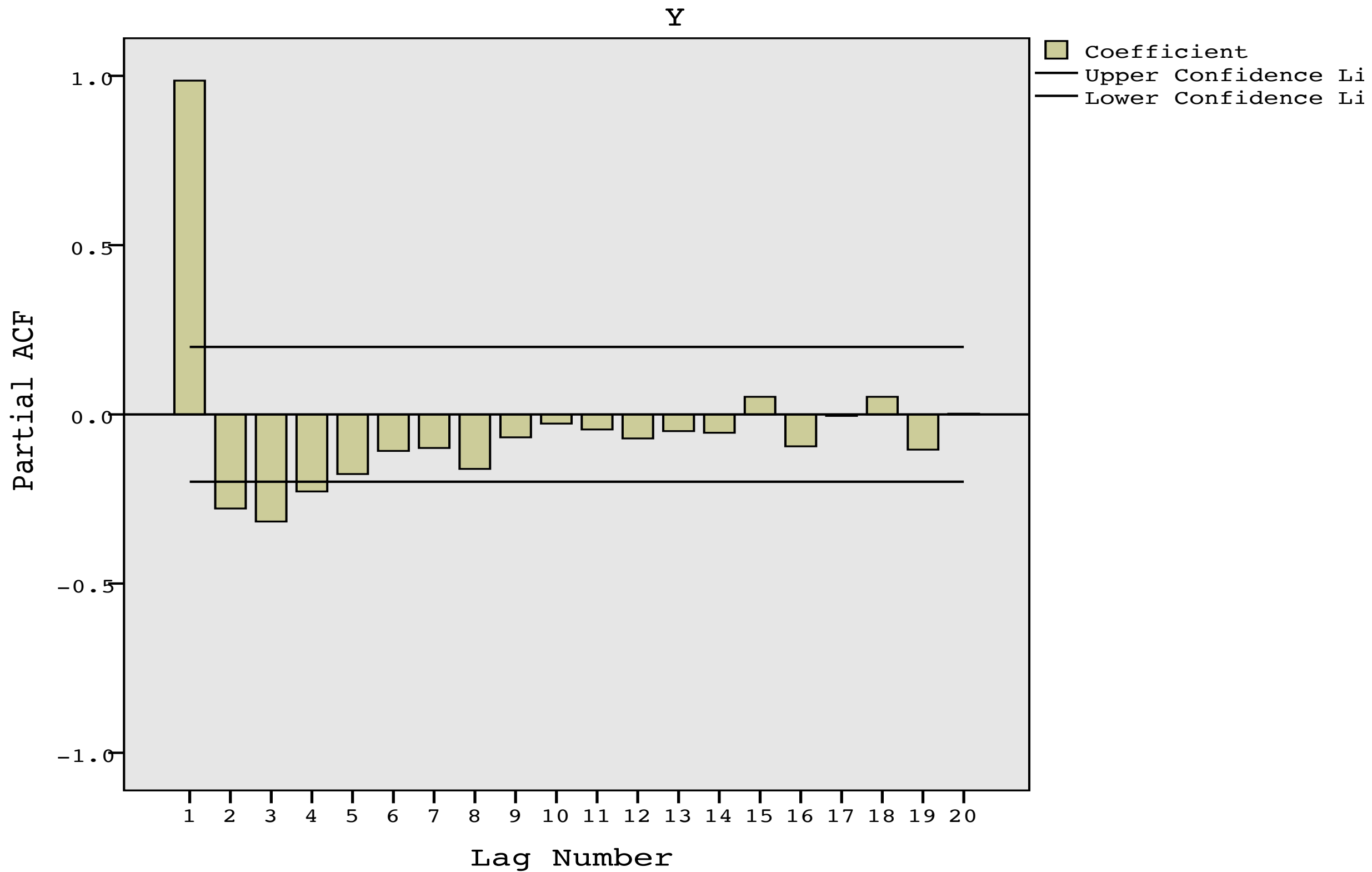


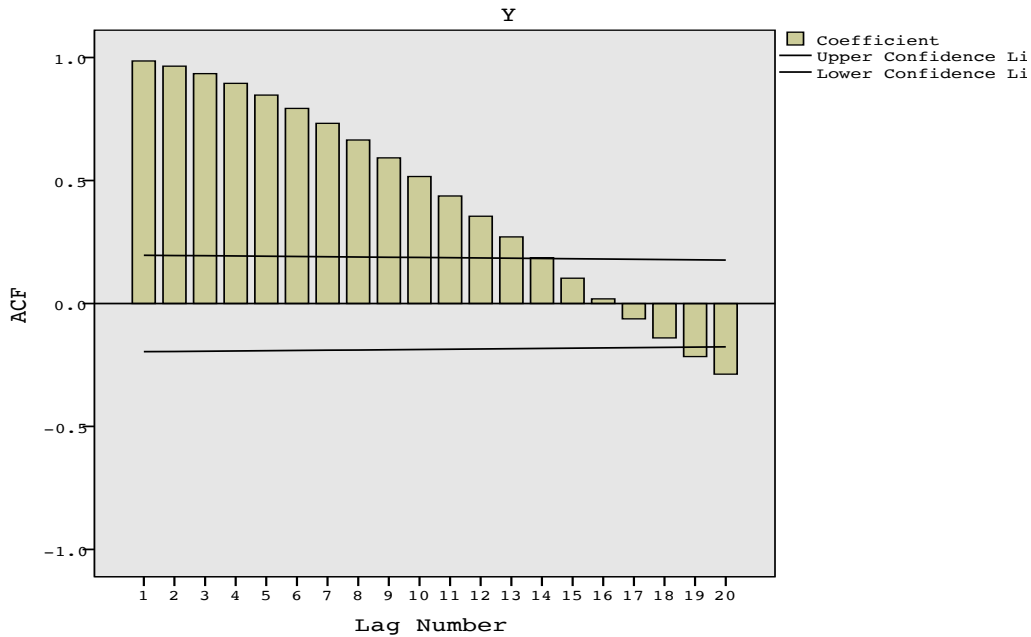
Radboud University Nijmegen





Behavioral Science Institute

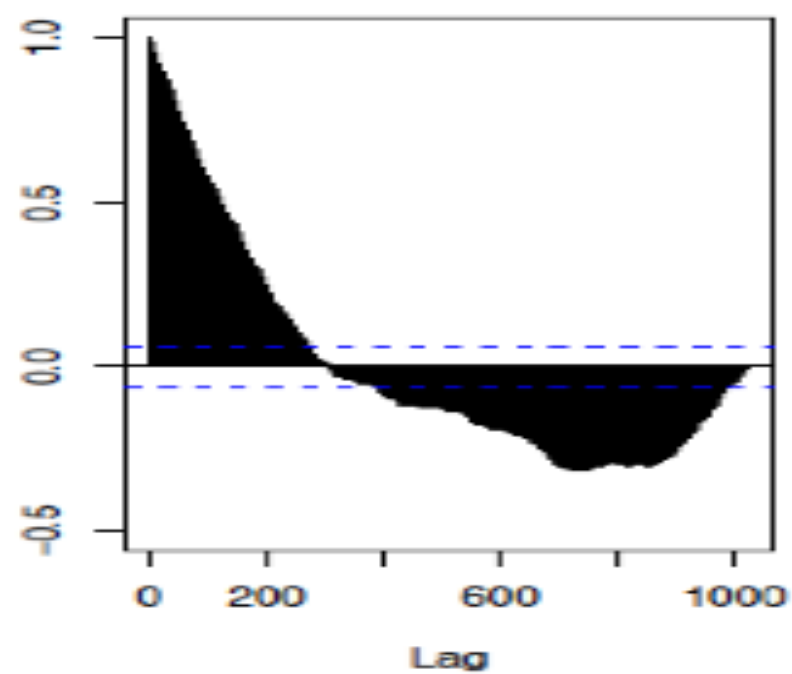




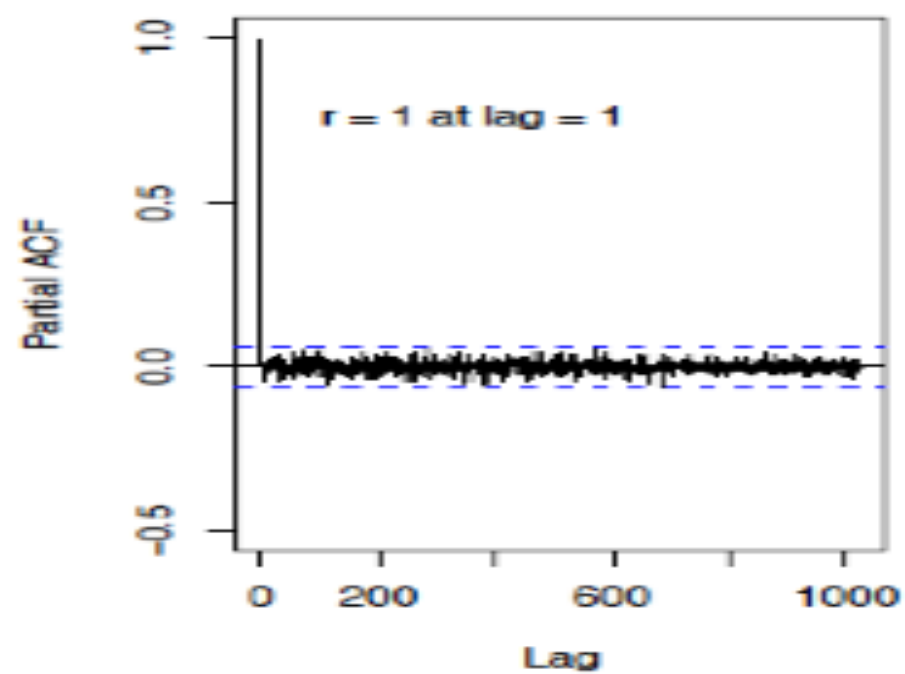




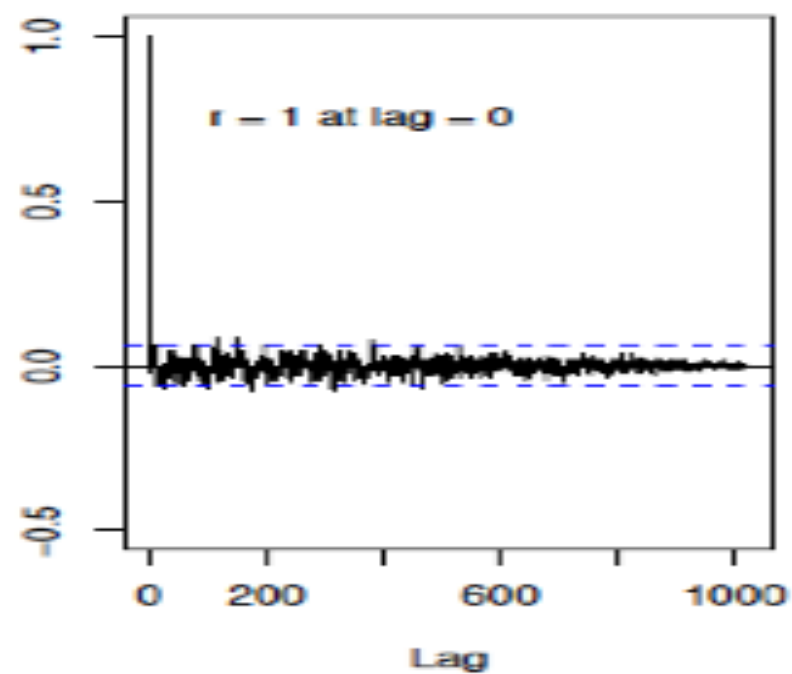
Auto Correlation \hat{X}



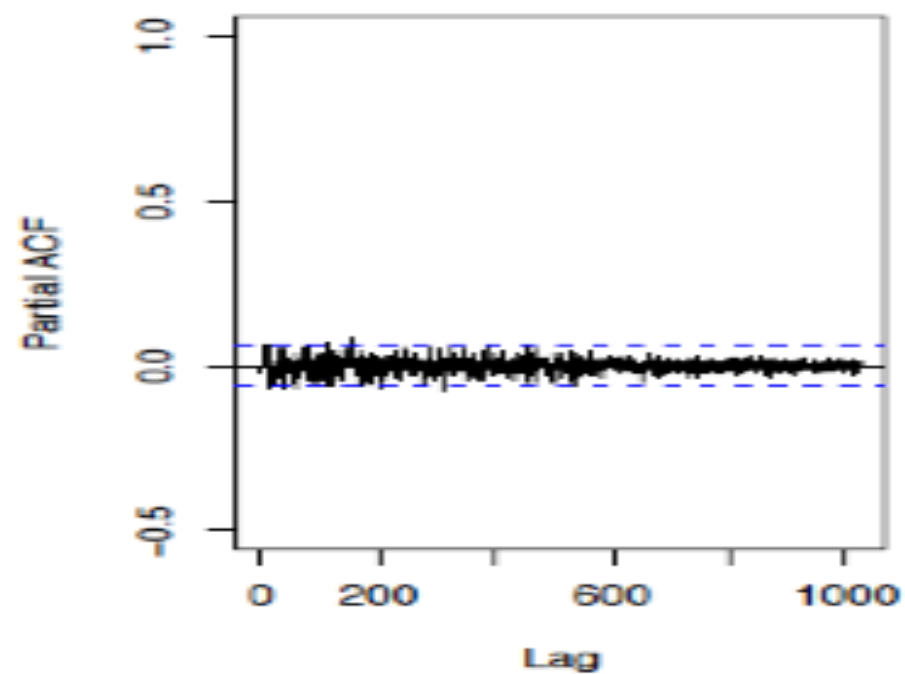
Partial Correlation \hat{X}



Auto Correlation $\hat{\tilde{X}}$



Partial Correlation $\hat{\tilde{X}}$



2

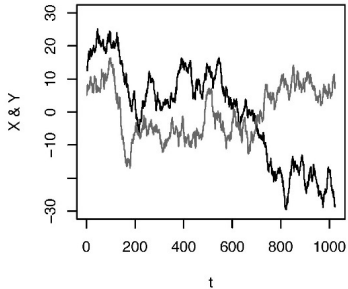
9

- ACF and PACF:
representation of
redundancies in
the time series

- ACF: Correlations across multiple time scales?

- PACF: Nope,
correlation at lag 1

Dimension X & Y



2D State Space of MiniMeS

