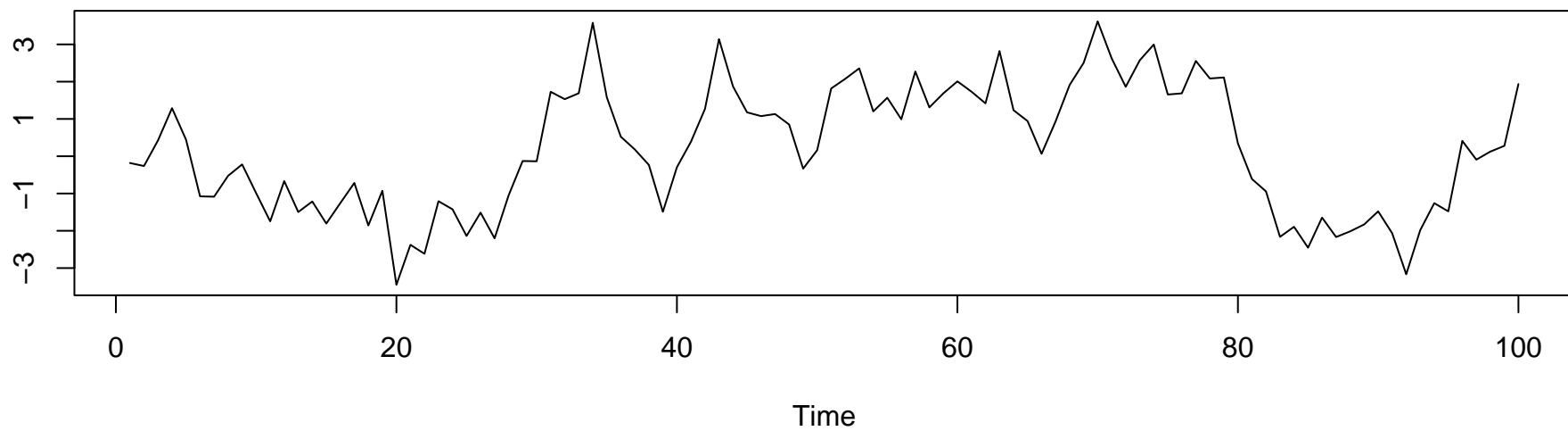


AR(1) $\phi = +0.9$ $\sigma^2 = 1$ $\rho = 0.9^h$



AR(1) $\phi = -0.9$ $\sigma^2 = 1$ $\rho = (-0.9)^h$

