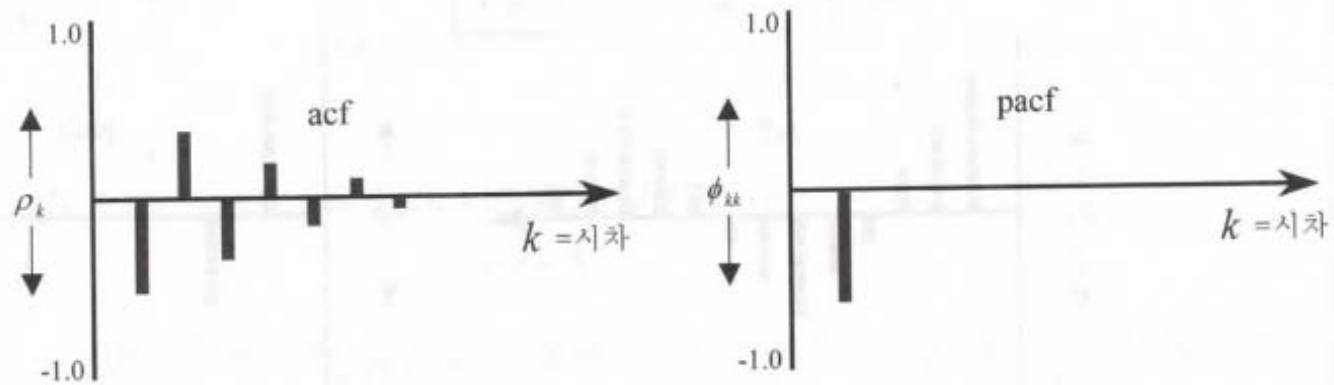
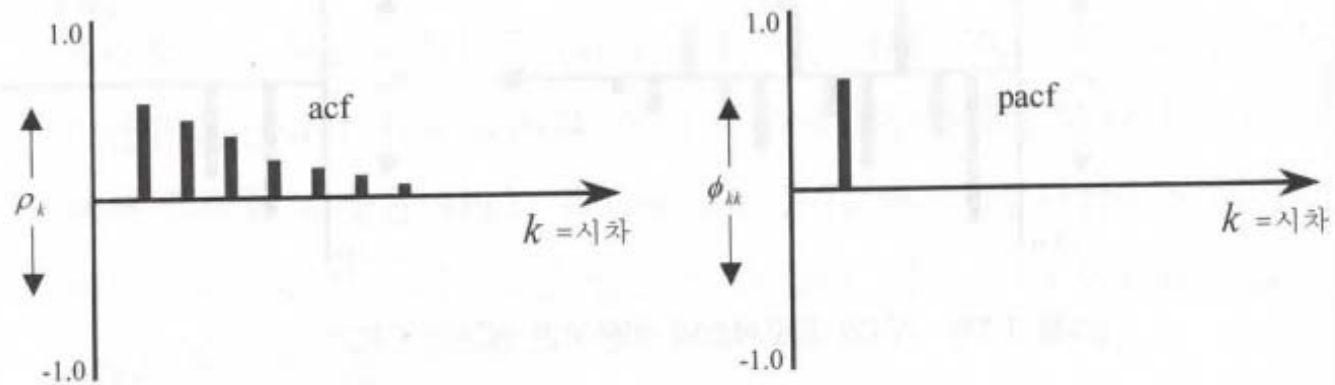


AR(1) 프로세스의 이론적인 ACF와 PACF

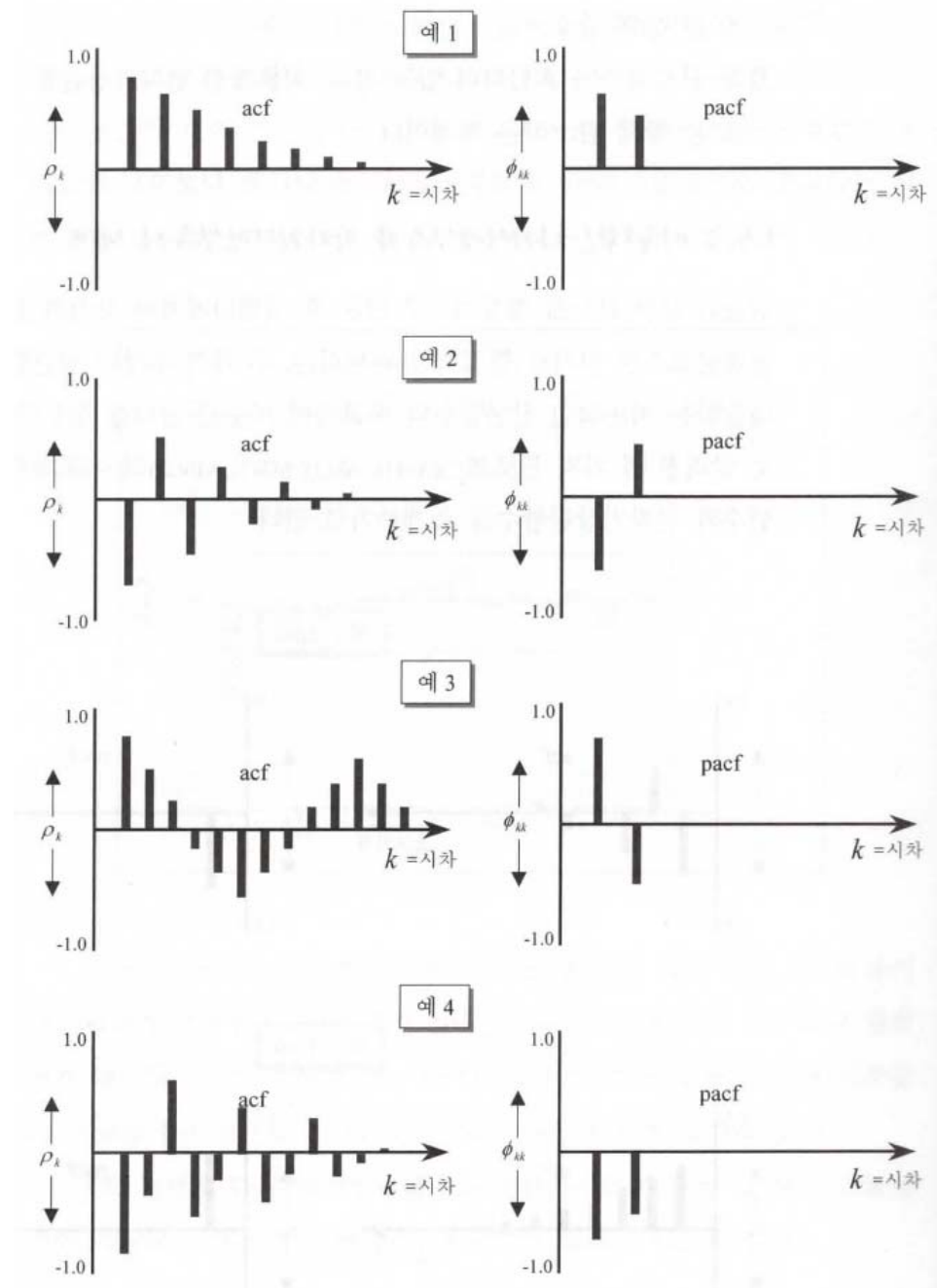
예 1: $\phi_1 < 0$



예 2: $\phi_1 > 0$

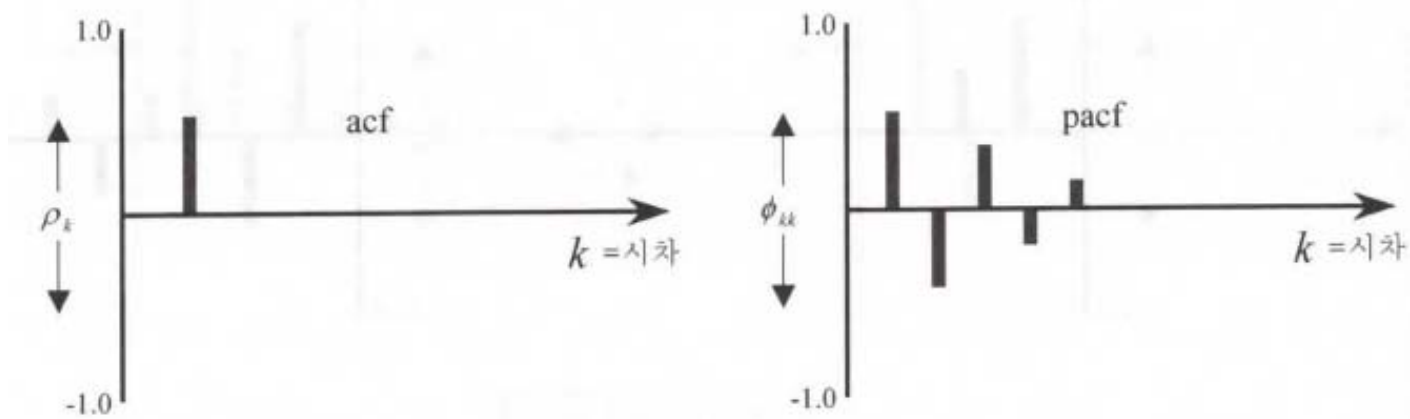


AR(2) 프로세스의 이론적인 ACF와 PACF

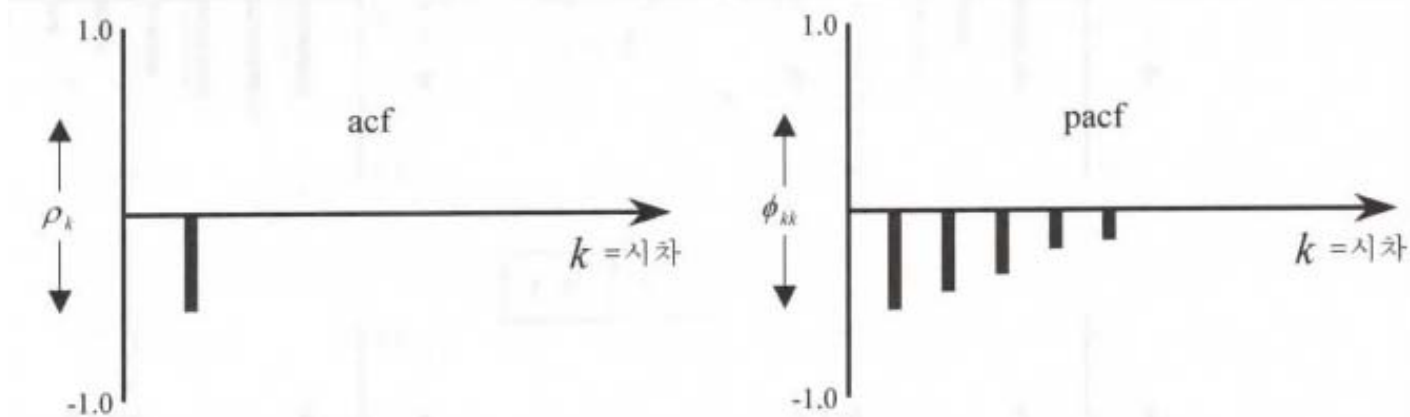


MA(1) 프로세스의 이론적인 ACF와 PACF

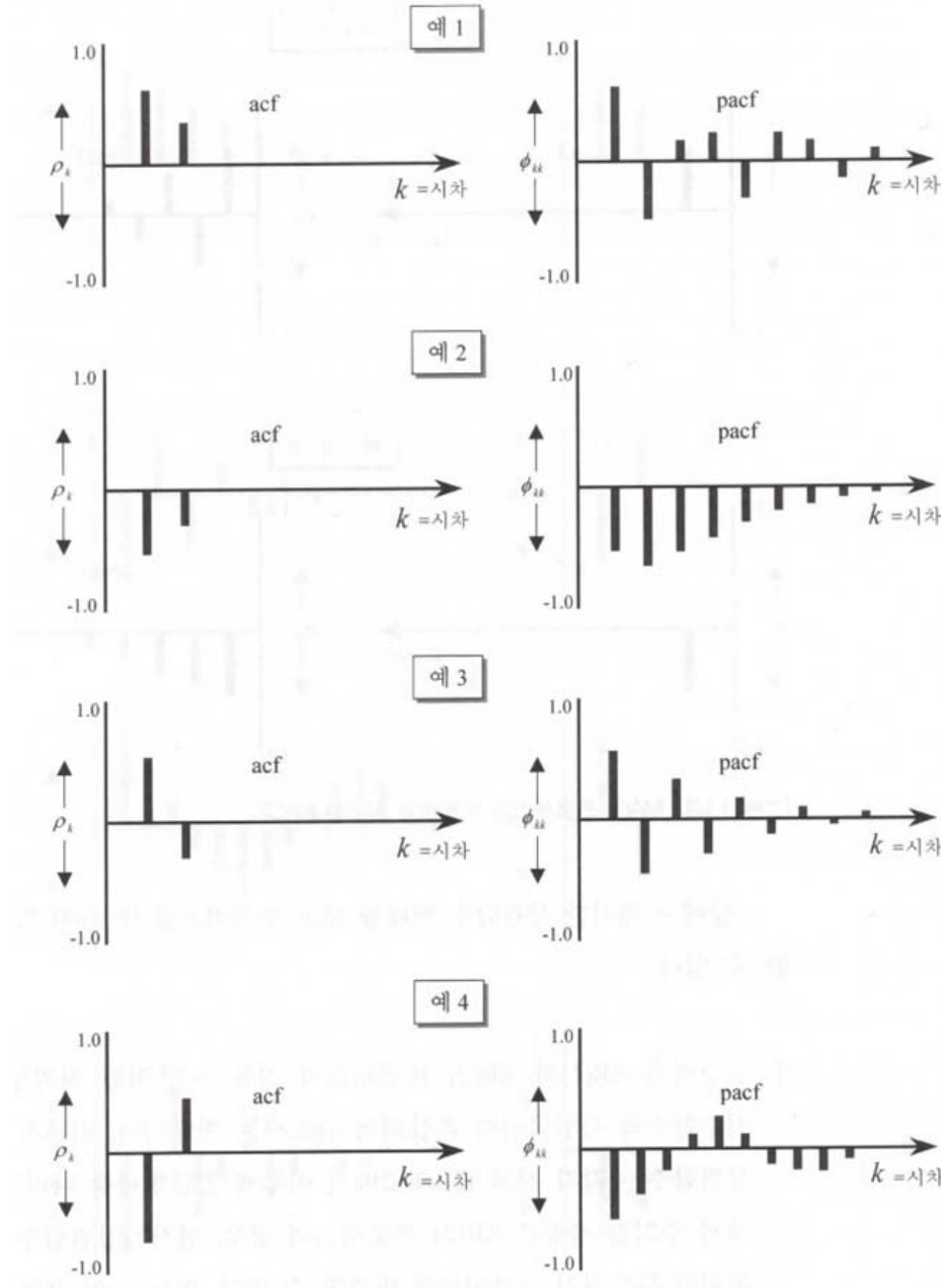
예 1: $\theta_1 < 0$



예 2: $\theta_1 > 0$



MA(2) 프로세스의 이론적인 ACF와 PACF



ARMA(1,1) 프로세스의 이론적인 ACF와 PACF

