

FIGURE 9-2 Autocorrelation and Partial Autocorrelation Coefficients of AR(1) and AR(2) Models

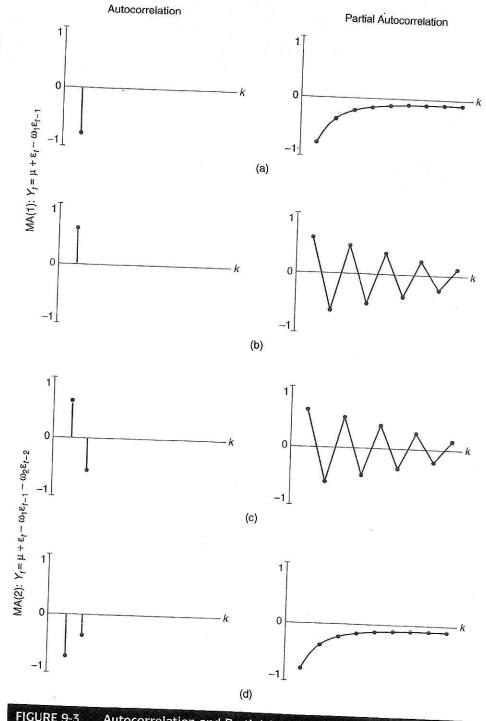
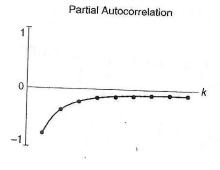
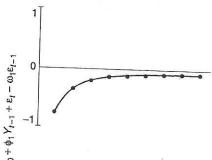


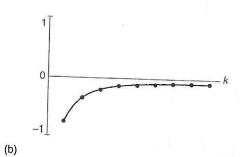
FIGURE 9-3 Autocorrelation and Partial Autocorrelation Coefficients of MA(1) and MA(2) Models

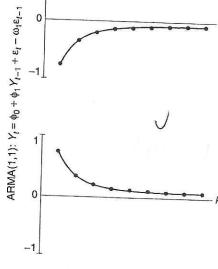
(a)

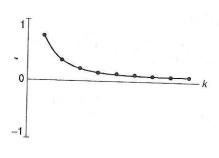
Autocorrelation

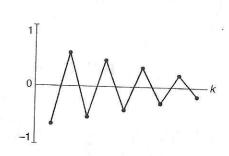


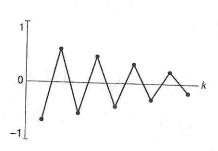












Autocorrelation and Partial Autocorrelation Coefficients of a Mixed ARMA(1, 1) Model FIGURE 9-4

(d)

(c)