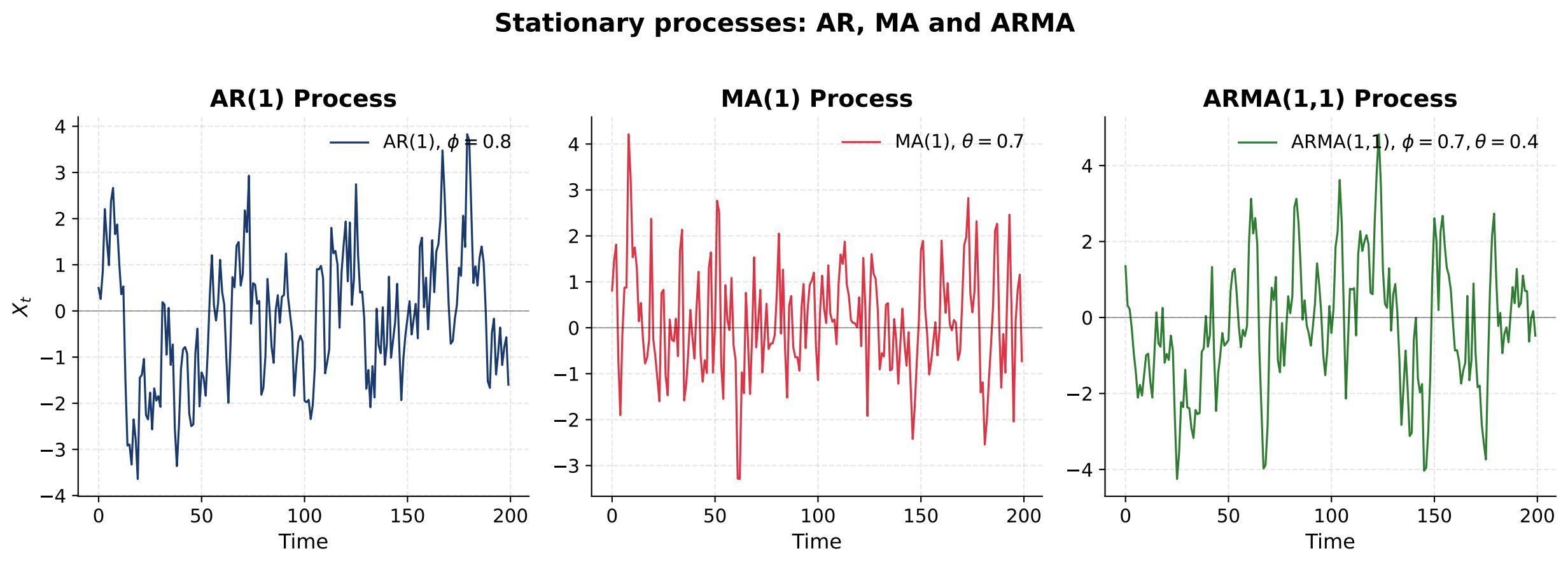
Stationary processes: AR, MA and ARMA
AR(1) Process
AR(1), $\phi = 0.8$
X_t
Time
MA(1) Process
MA(1), $\theta = 0.7$
Time
ARMA(1,1) Process
ARMA(1,1), $\phi = 0.7, \theta = 0.4$
Time