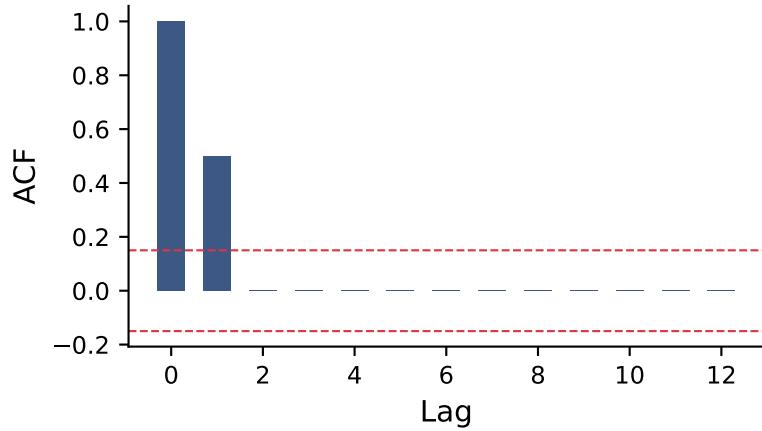
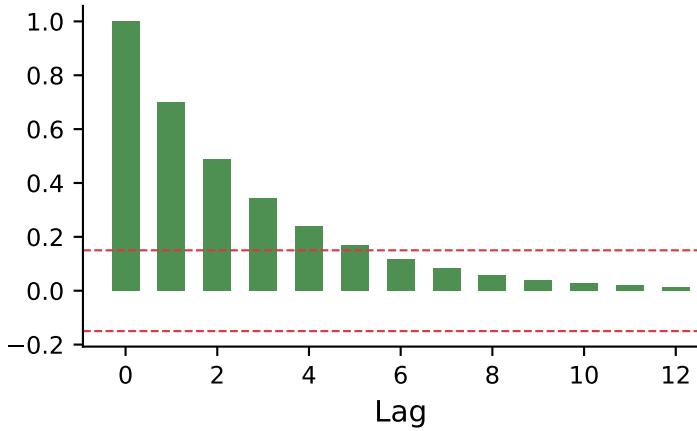


Model Identification from ACF/PACF Patterns

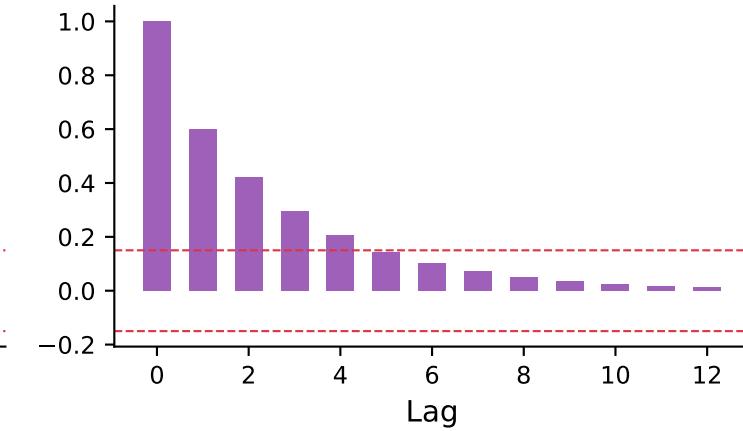
ACF cuts off at lag 1
⇒ MA(1)



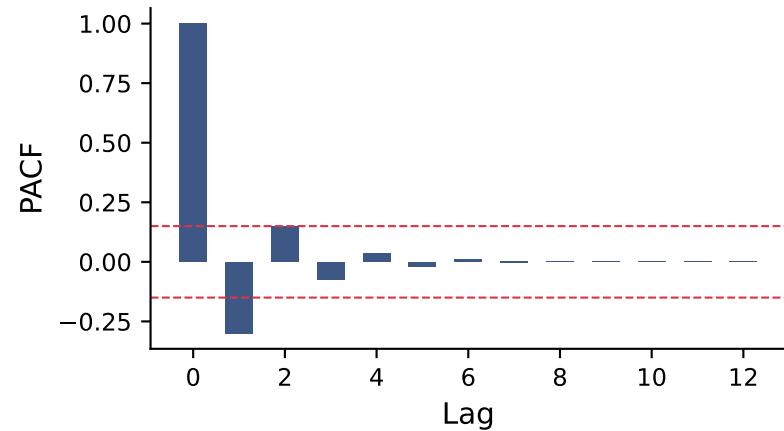
ACF decays exponentially
⇒ AR component



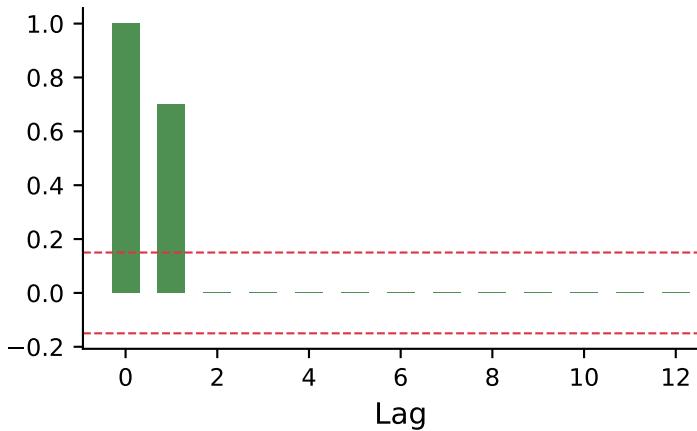
ACF: mixed pattern
⇒ ARMA



PACF decays
(confirms MA)



PACF cuts off at lag 1
⇒ AR(1)



PACF: mixed decay
(confirms ARMA)

