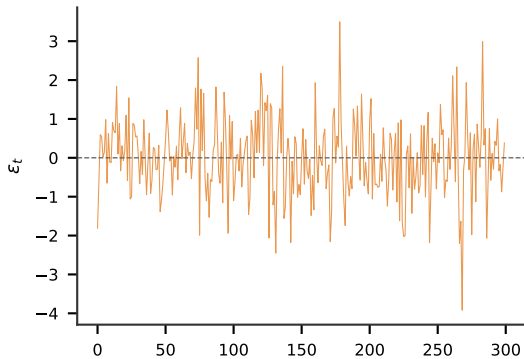
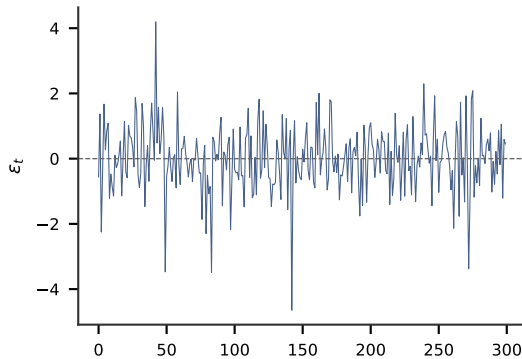


Weak white noise



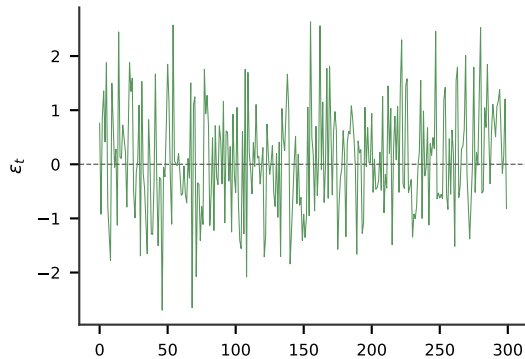
Uncorrelated, nonlinear dependence

Strong white noise (i.i.d.)



$\varepsilon_t \sim t_5$ (i.i.d.)

Gaussian white noise



$\varepsilon_t \sim N(0, 1)$ (i.i.d.)