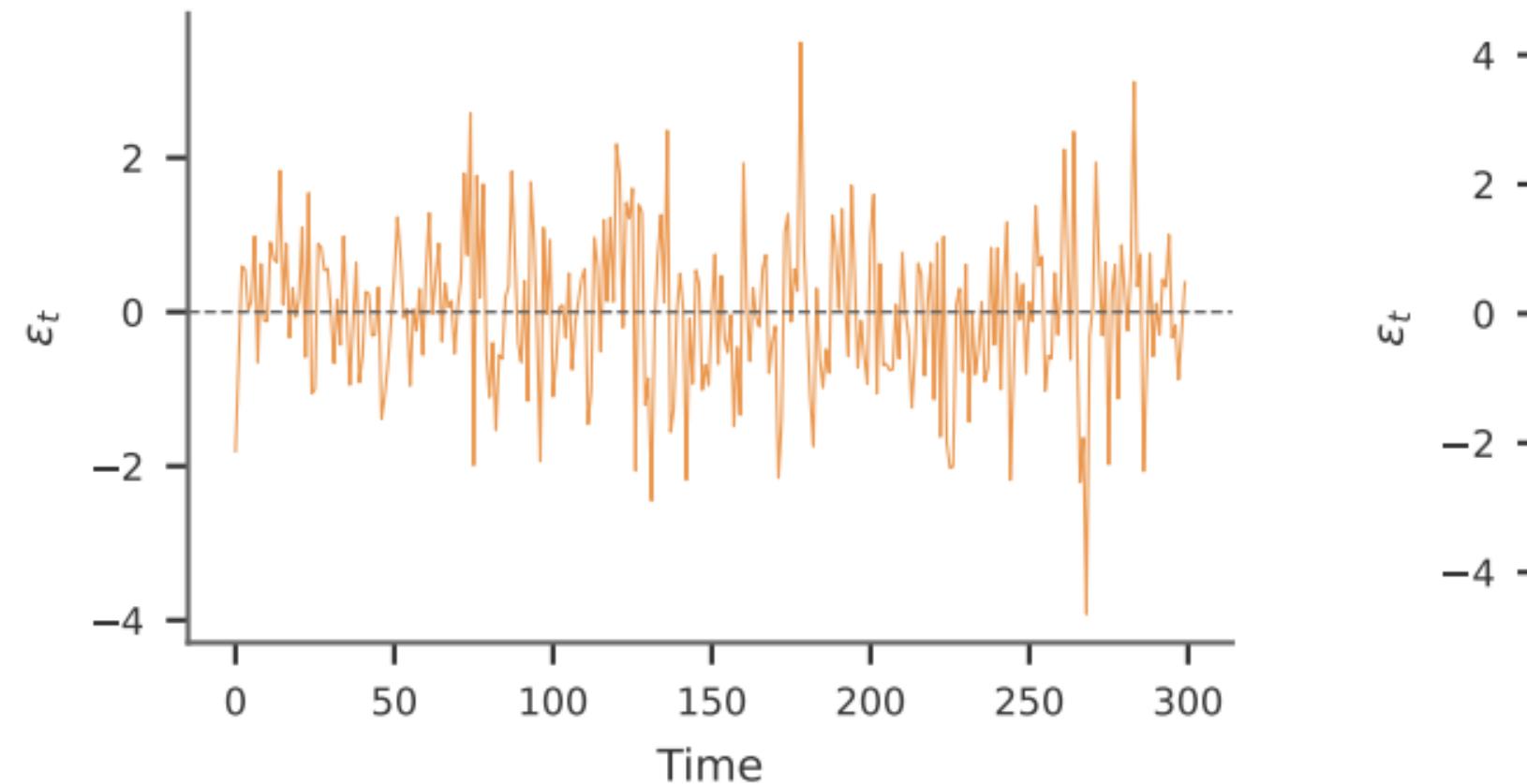
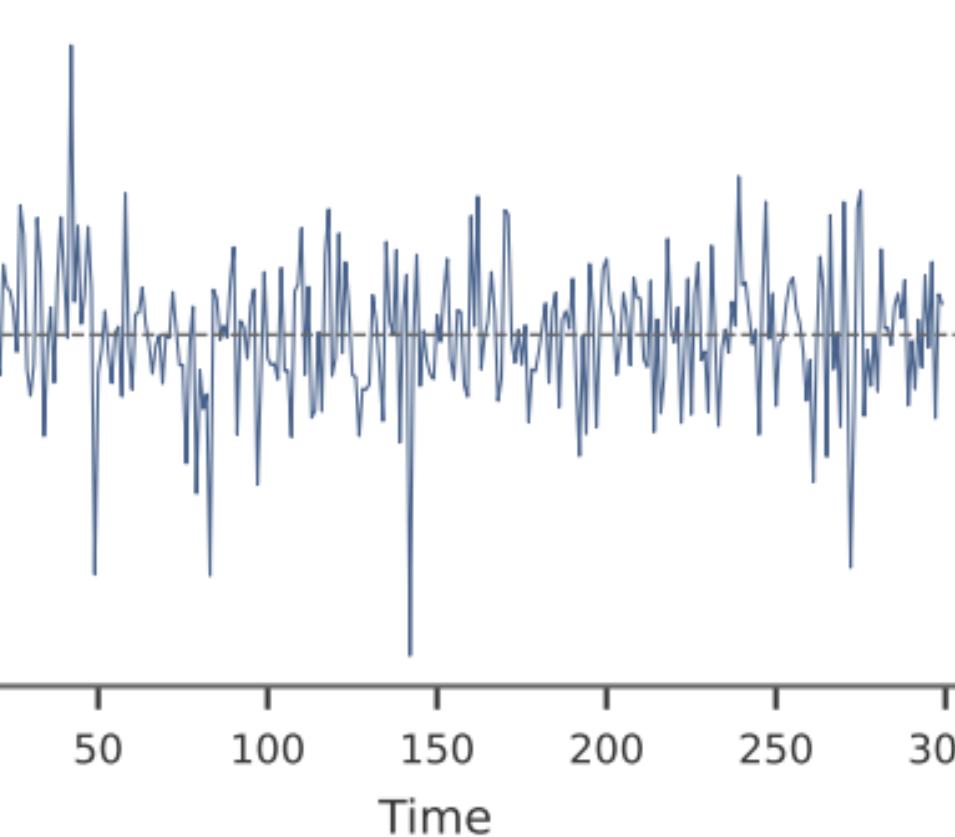


Weak White Noise
Uncorrelated, nonlinear dependence



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.)

