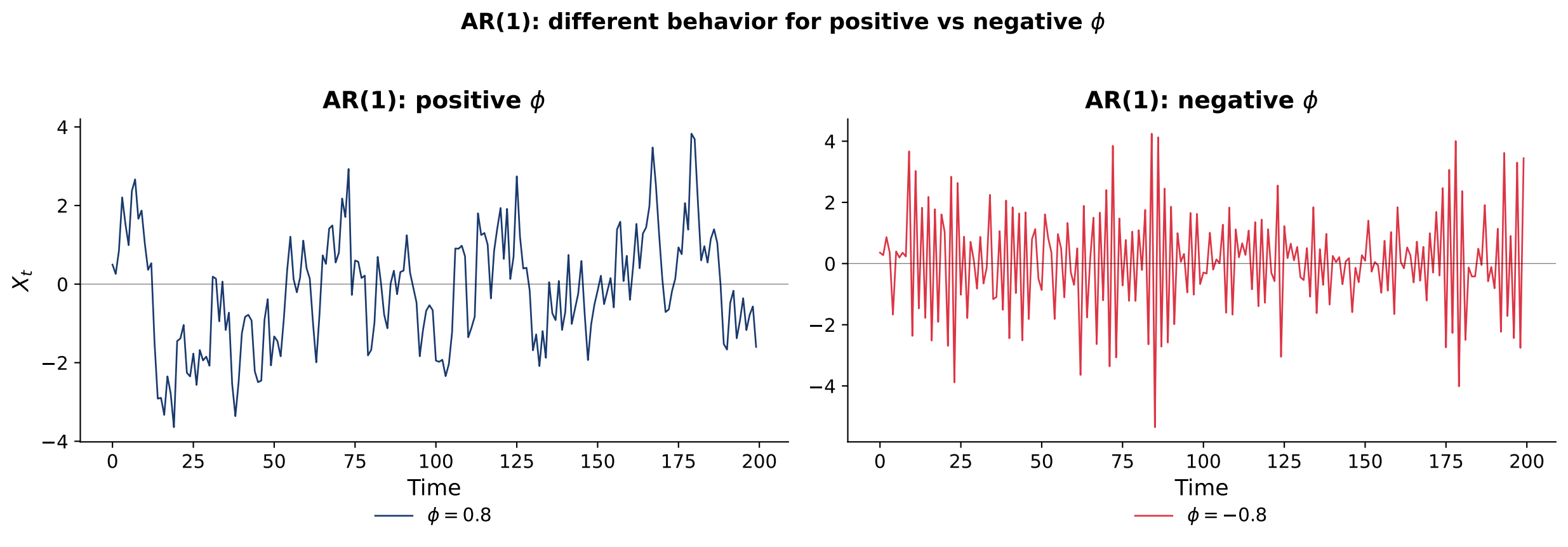
AR(1): different behavior for positive vs negative ϕ
AR(1): positive ϕ
AR(1): negative ϕ
X_t
Time
Time
$\phi = 0.8$
$\phi = -0.8$