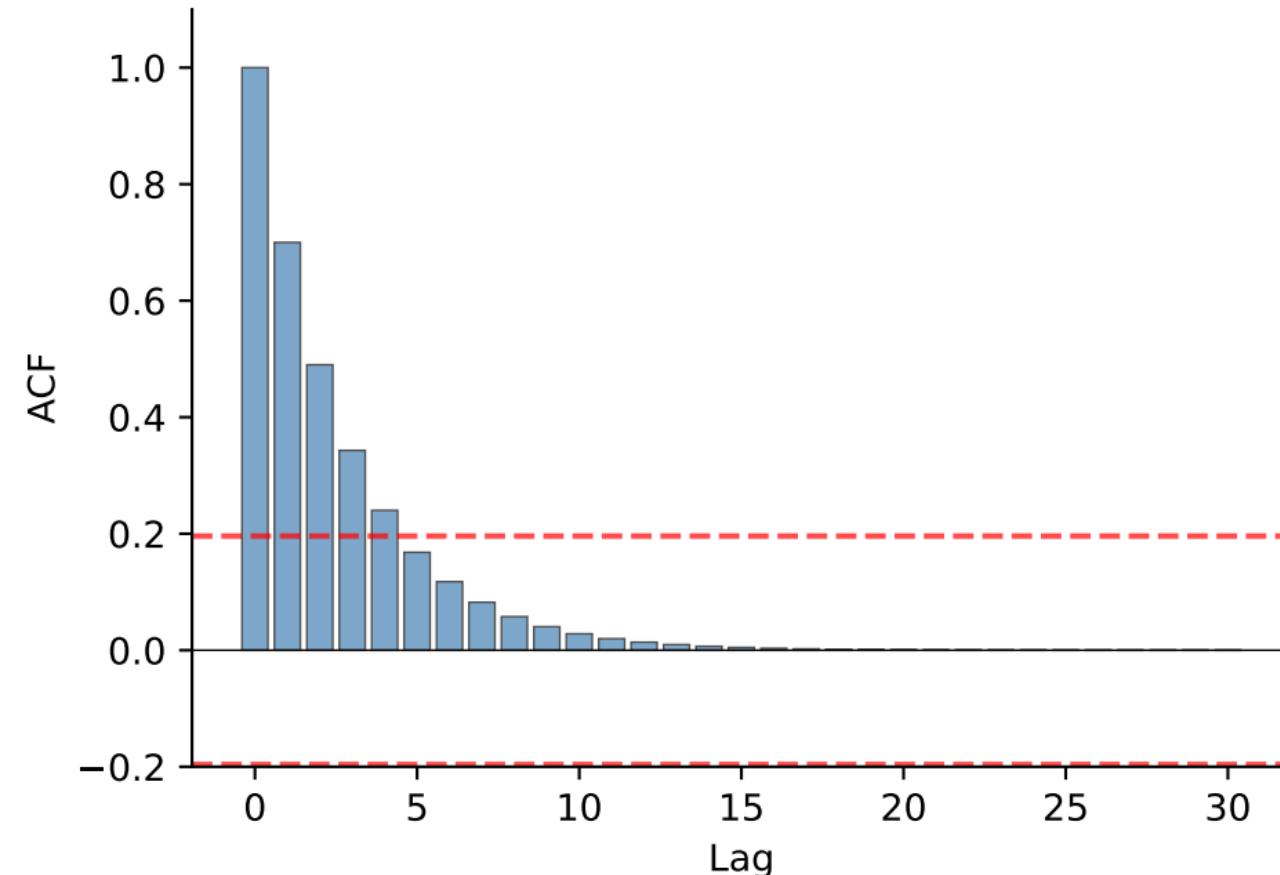


Short Memory (AR(1))
Exponential Decay: $\rho_k = \phi^k$



Long Memory (ARFIMA, $d=0.35$)
Hyperbolic Decay: $\rho_k \sim k^{2d-1}$

