Stochastic Trend: Removal by Differencing
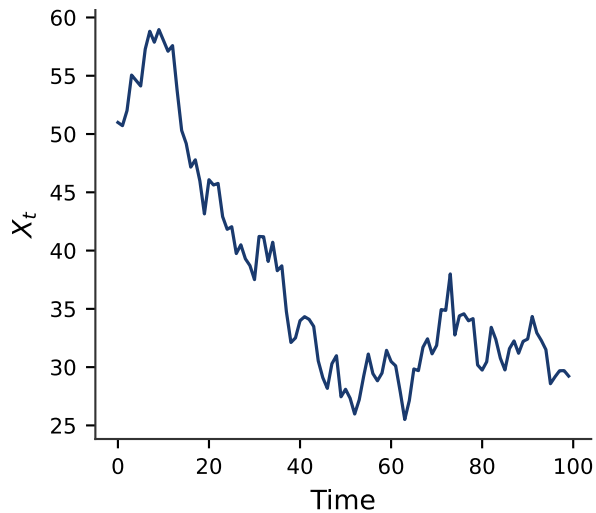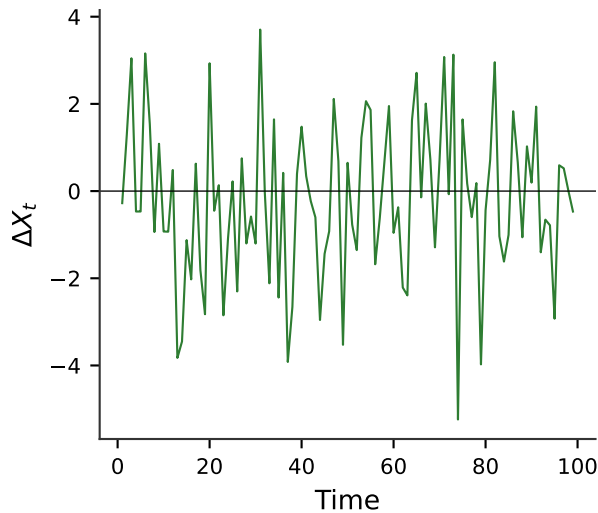

Random Walk ($X_t = X_{t-1} + \varepsilon_t$) | Differences ΔX_t (Stationary) | ACF of Differences