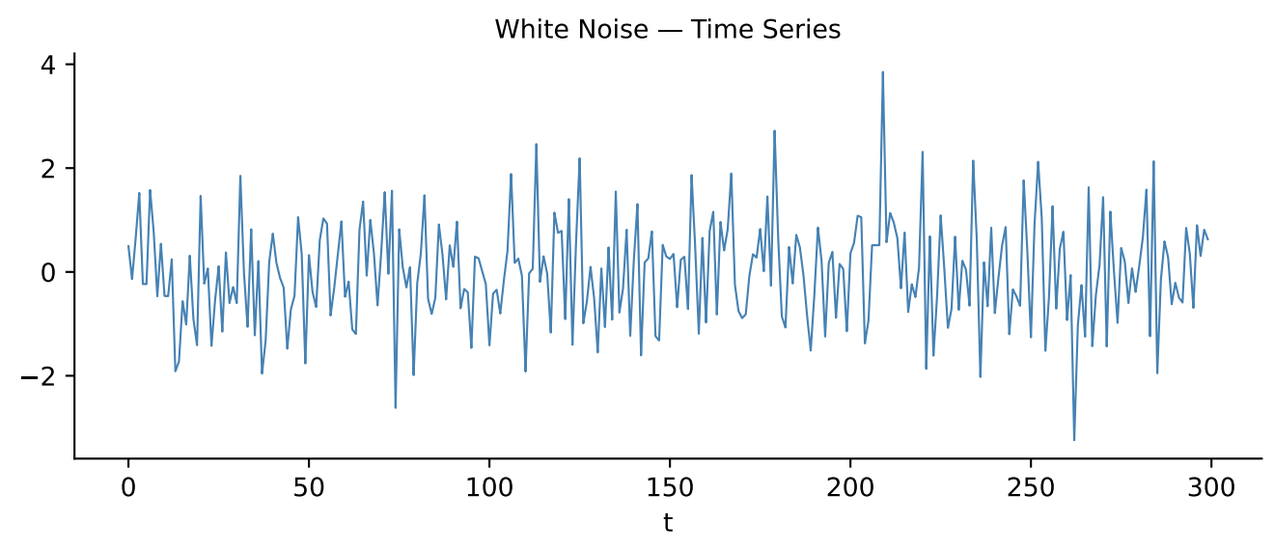
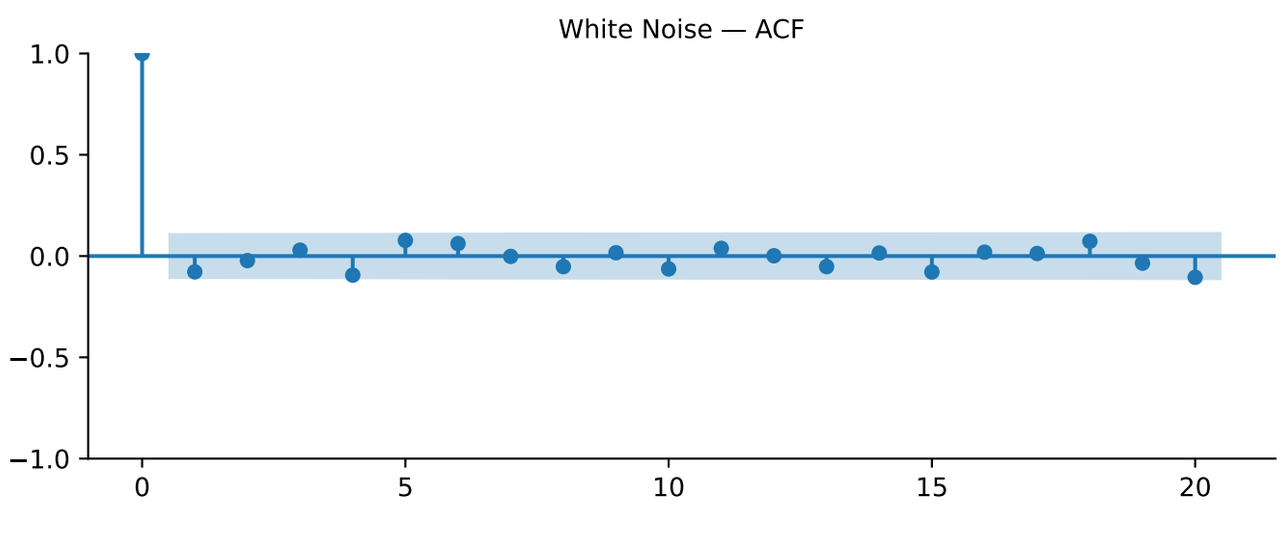
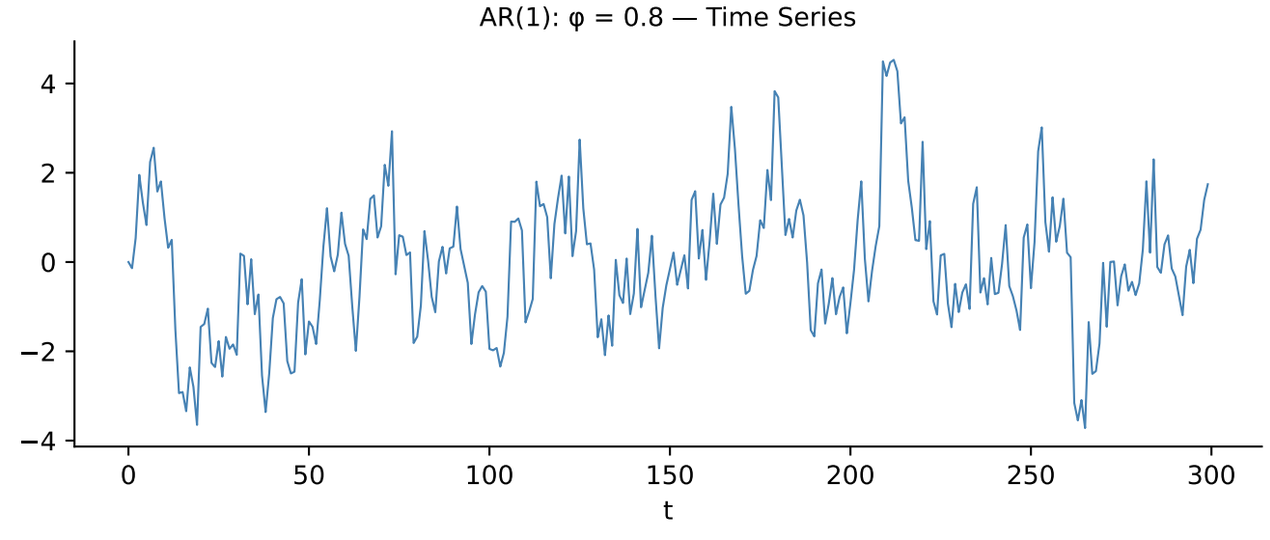
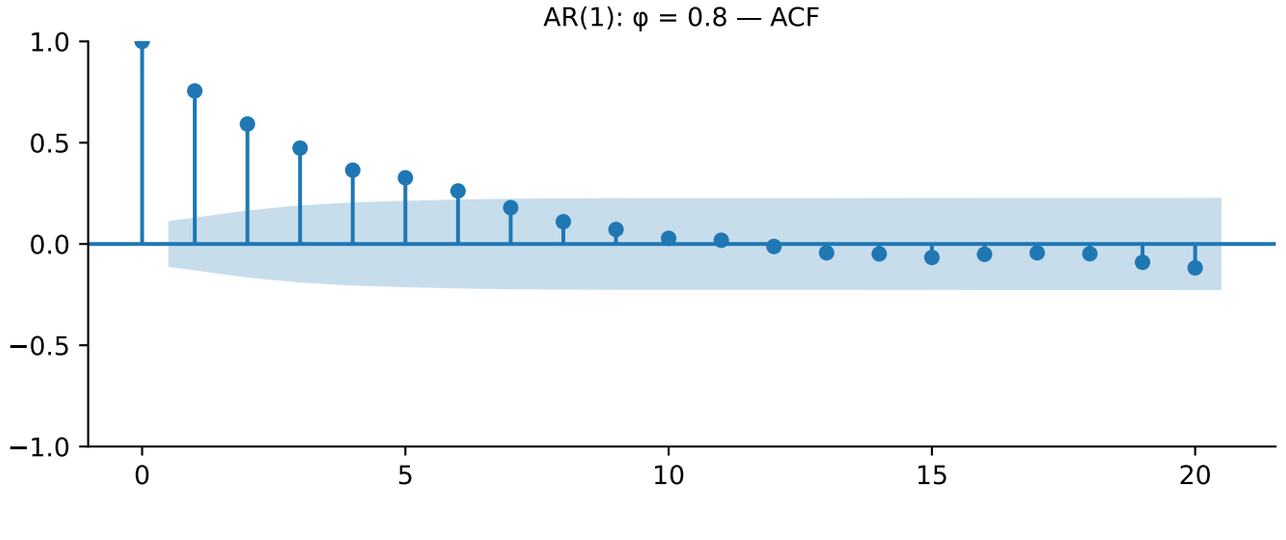
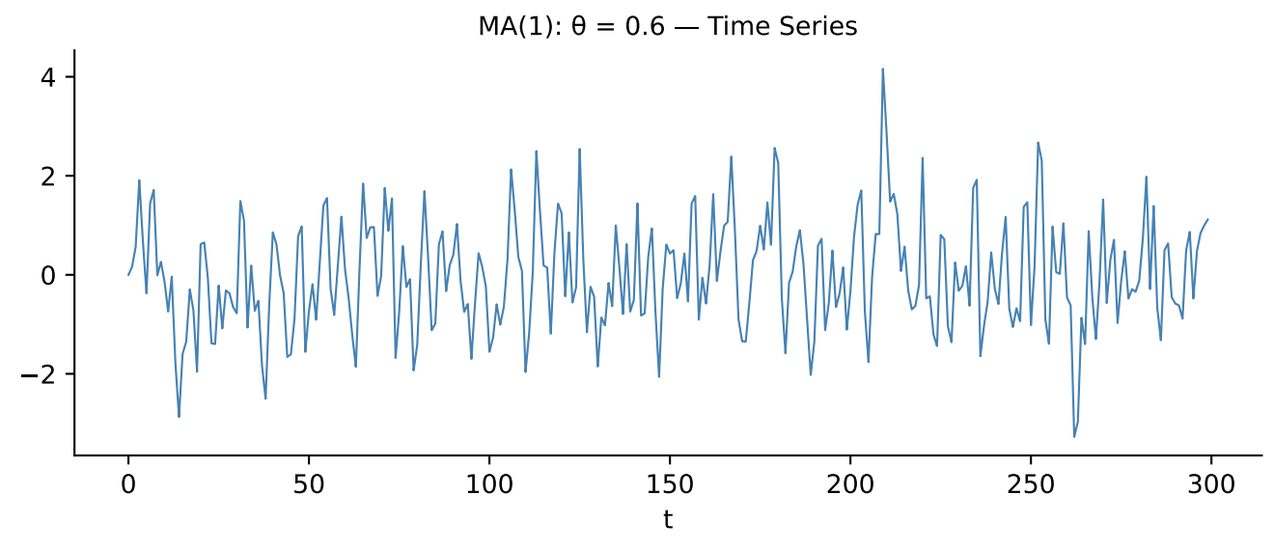
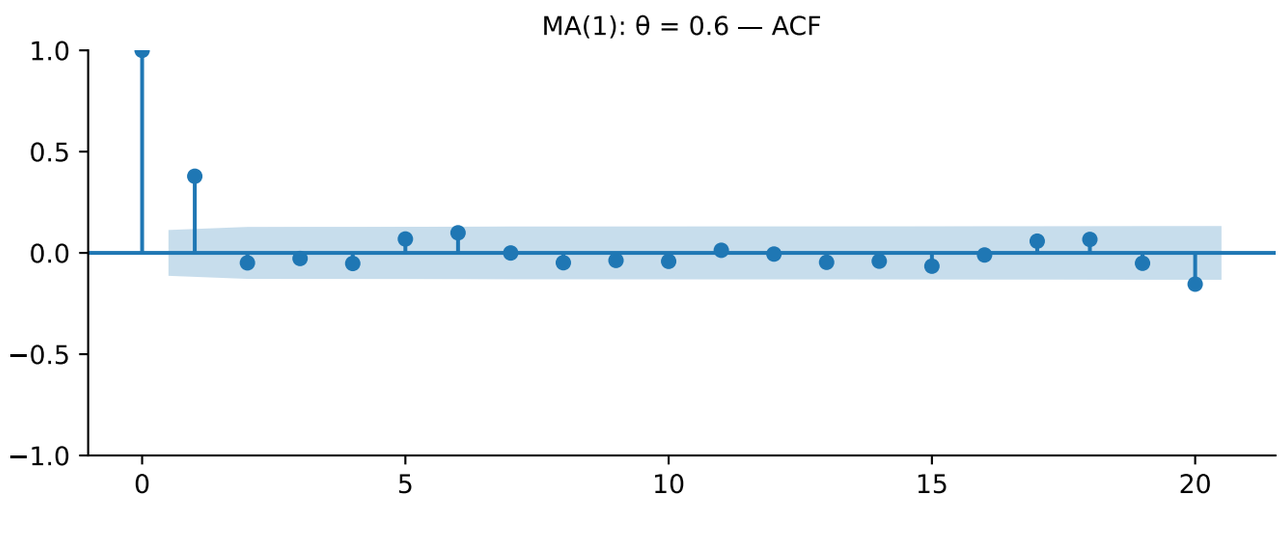

White Noise — Time Series
t

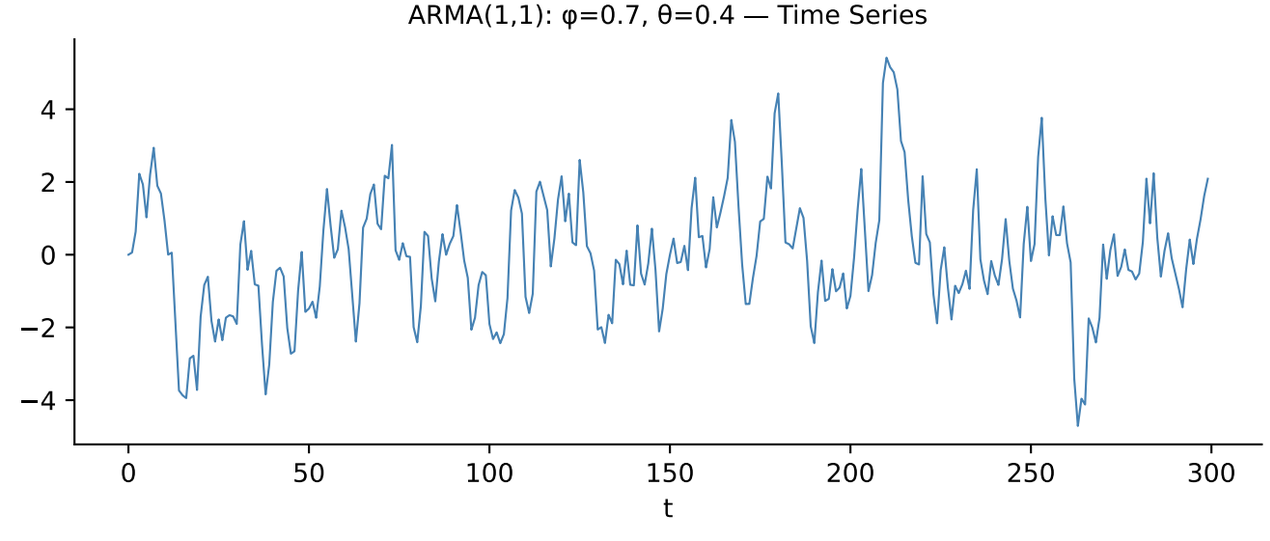

White Noise — ACF

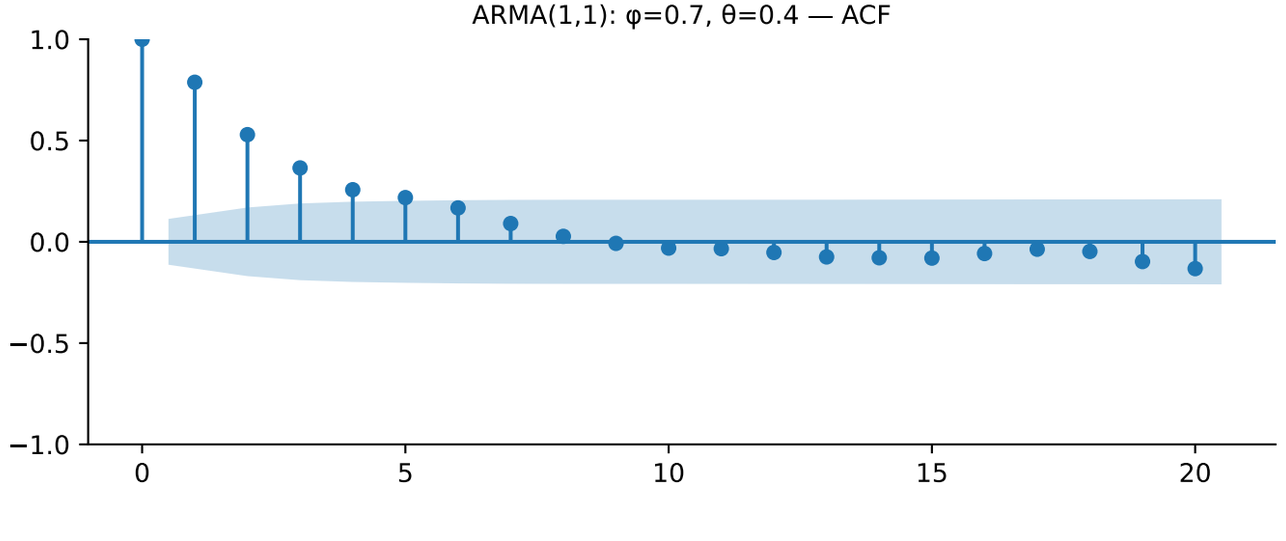

AR(1): φ = 0.8 — Time Series
t


AR(1): φ = 0.8 — ACF


MA(1): θ = 0.6 — Time Series
t


MA(1): θ = 0.6 — ACF


ARMA(1,1): φ=0.7, θ=0.4 — Time Series
t


ARMA(1,1): φ=0.7, θ=0.4 — ACF