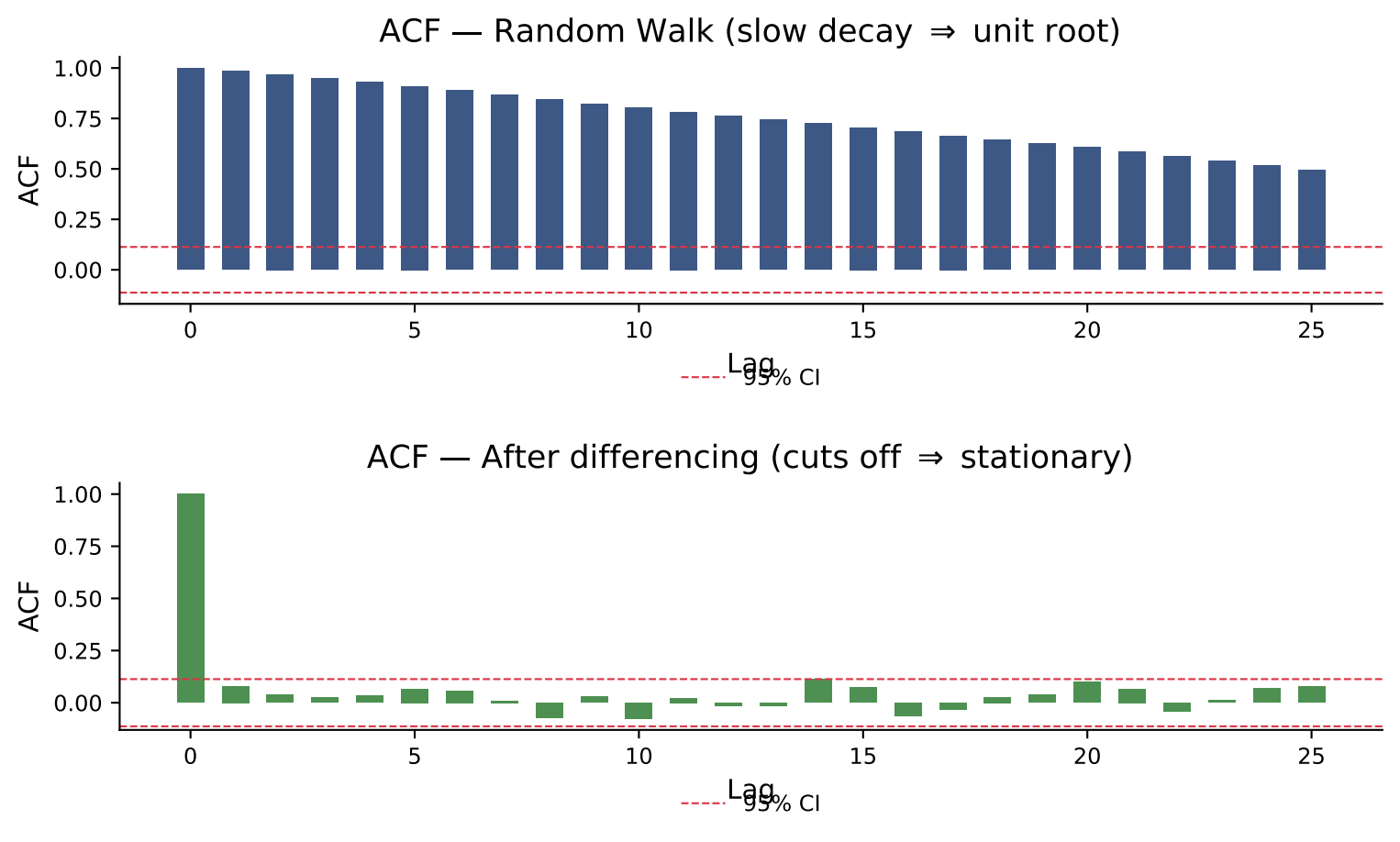
ACF — Random Walk (slow decay ⇒ unit root)
ACF
1.00
0.75
0.50
0.25
0.00
0
5
10
15
20
25
Lag
95% CI
ACF — After differencing (cuts off ⇒ stationary)
ACF
1.00
0.75
0.50
0.25
0.00
0
5
10
15
20
25
Lag
95% CI