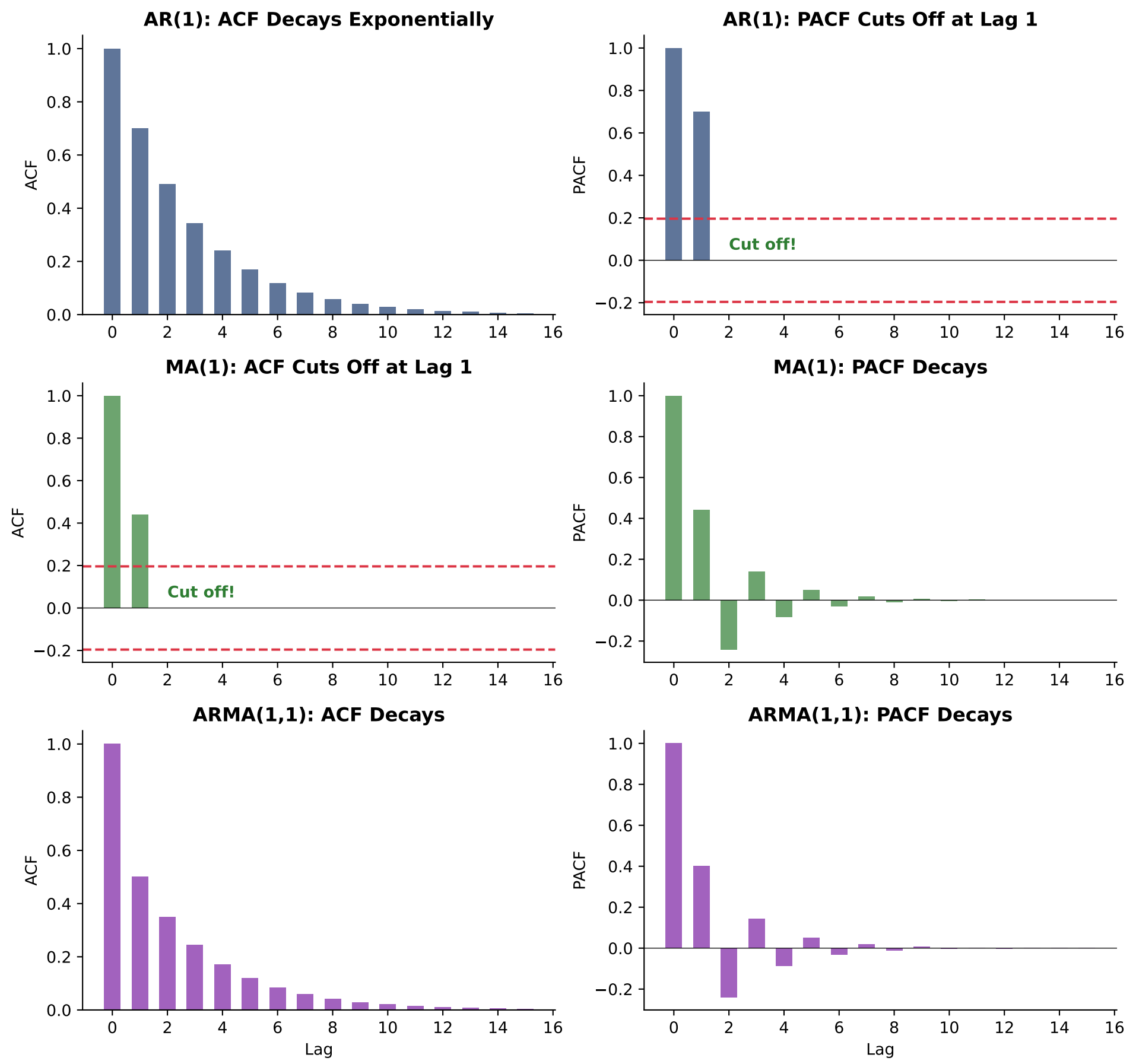
AR(1): ACF Decays Exponentially
ACF
AR(1): PACF Cuts Off at Lag 1
PACF
Cut off!
MA(1): ACF Cuts Off at Lag 1
ACF
Cut off!
MA(1): PACF Decays
PACF
ARMA(1,1): ACF Decays
ACF
Lag
ARMA(1,1): PACF Decays
PACF
Lag
Identification Rule: ACF cuts off → MA(q), PACF cuts off → AR(p), Both decay → ARMA(p,q)