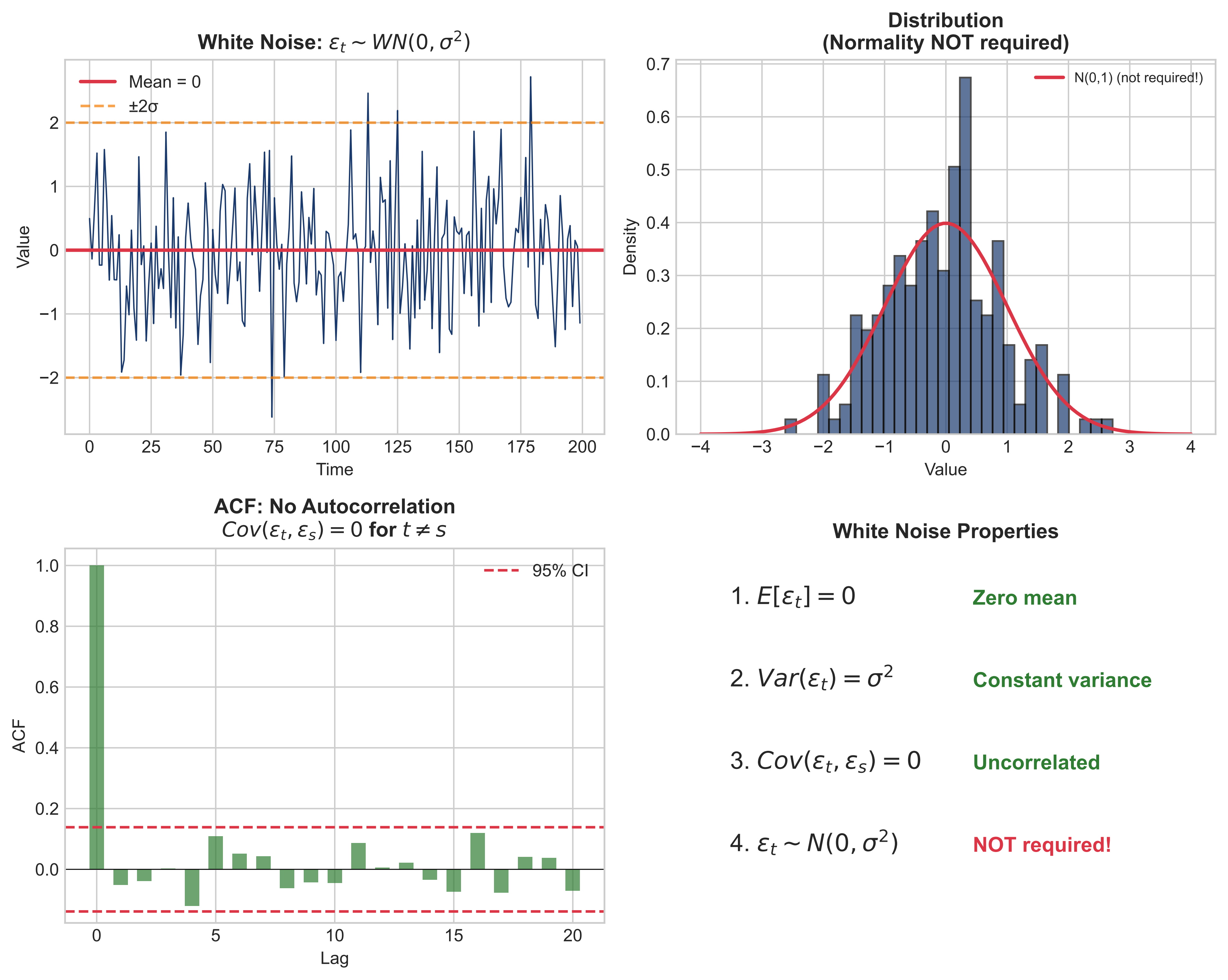
White Noise: $\varepsilon_t \sim WN(0, \sigma^2)$
Mean = 0
±2σ
Value
Time
Distribution
(Normality NOT required)
N(0,1) (not required!)
Density
Value
ACF: No Autocorrelation
$Cov(\varepsilon_t, \varepsilon_s) = 0$ for $t \neq s$
95% CI
ACF
Lag
White Noise Properties
1. $E[\varepsilon_t] = 0$ Zero mean
2. $Var(\varepsilon_t) = \sigma^2$ Constant variance
3. $Cov(\varepsilon_t, \varepsilon_s) = 0$ Uncorrelated
4. $\varepsilon_t \sim N(0, \sigma^2)$ NOT required!