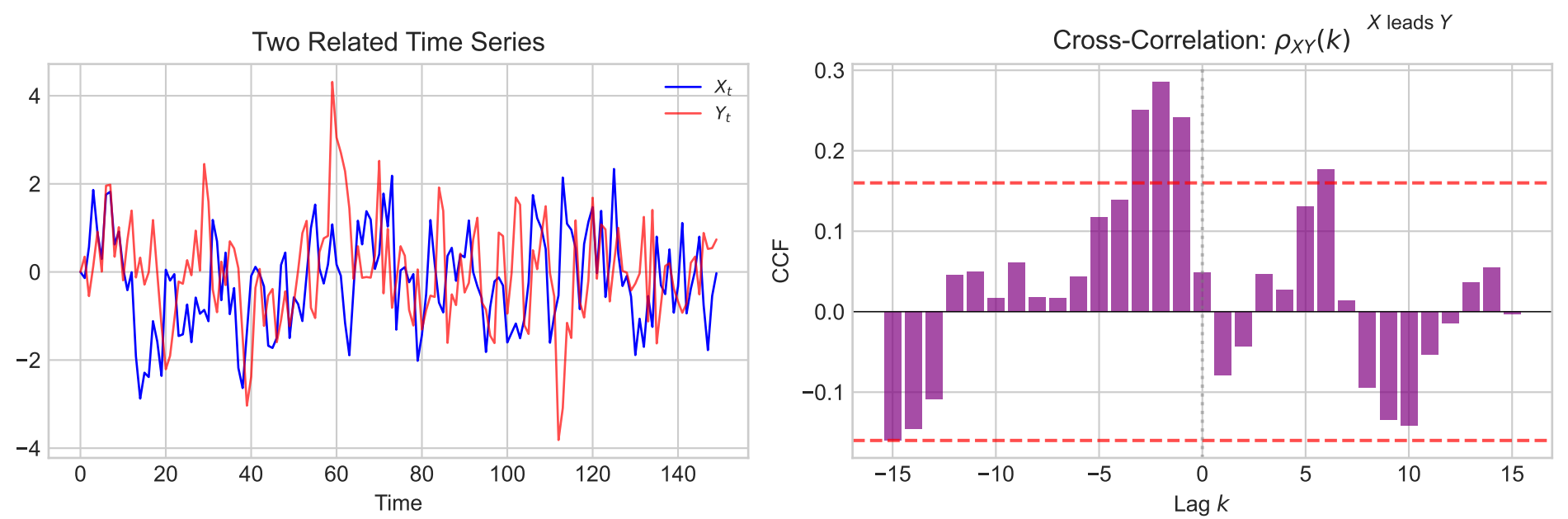
Two Related Time Series
X_t
Y_t
Time
Cross-Correlation: $\rho_{XY}(k)$
X leads Y
CCF
Lag k