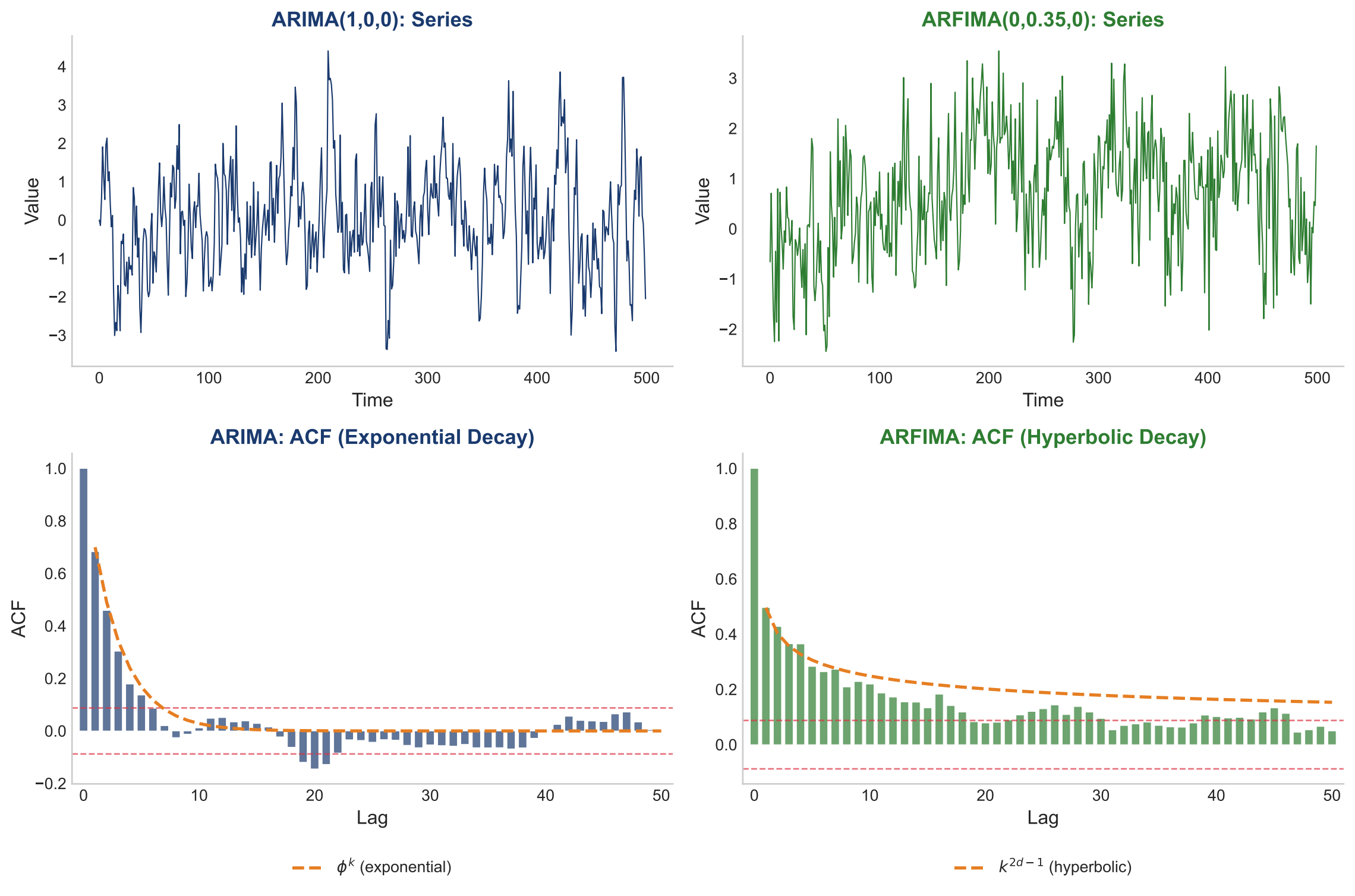
ARIMA(1,0,0): Series
Value
Time
ARFIMA(0,0.35,0): Series
Value
Time
ARIMA: ACF (Exponential Decay)
ACF
Lag
ARFIMA: ACF (Hyperbolic Decay)
ACF
Lag
ϕ^k (exponential)
k^{2d-1} (hyperbolic)