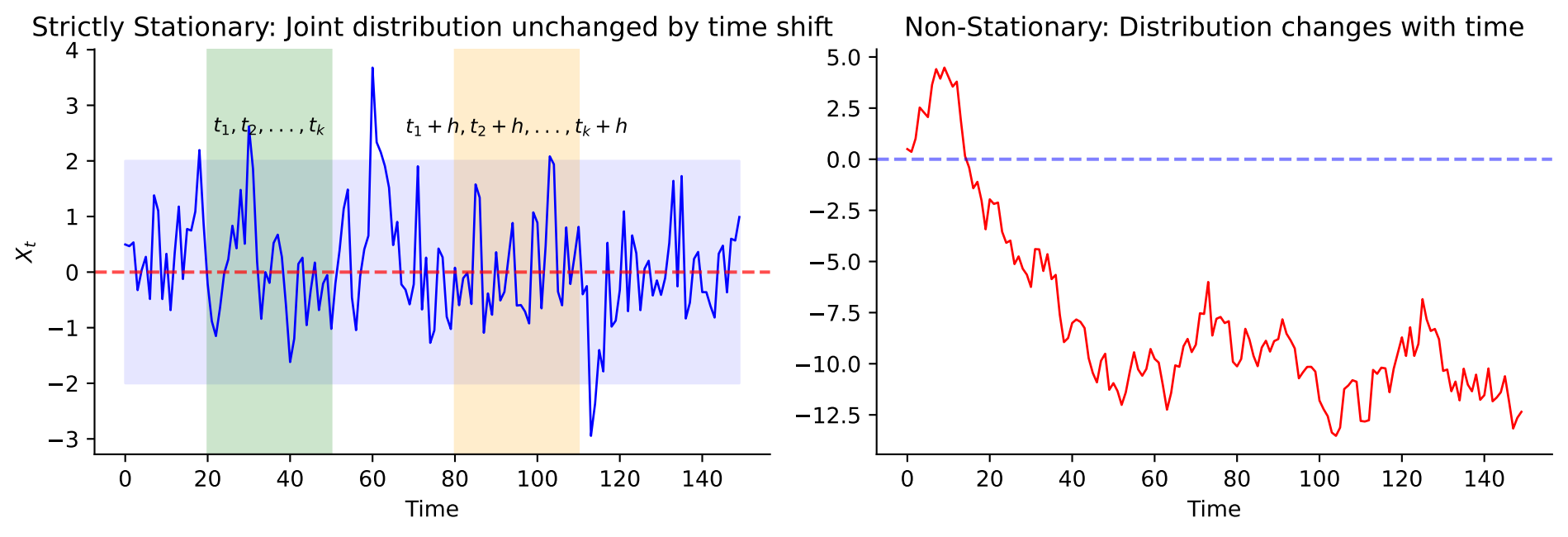
Strictly Stationary: Joint distribution unchanged by time shift
$t_1, t_2, \ldots, t_k$
$t_1 + h, t_2 + h, \ldots, t_k + h$
X_t
Time
Non-Stationary: Distribution changes with time
Time