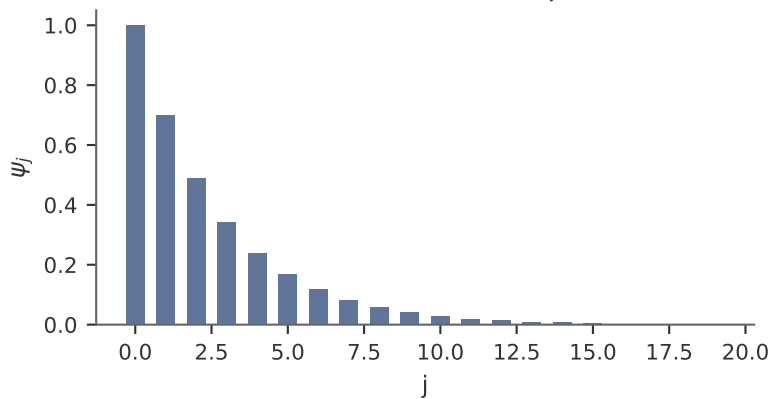
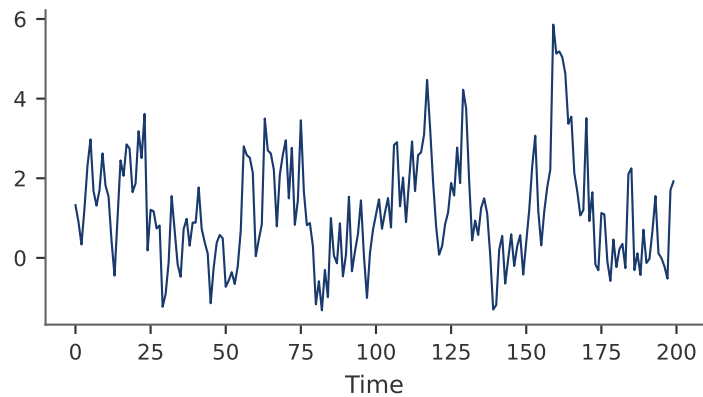


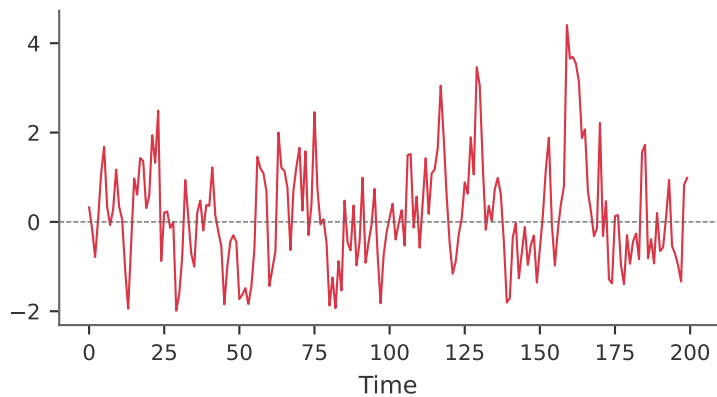
Wold coefficients ψ_j



$$X_t = \sum \psi_j \varepsilon_{t-j} + \eta_t$$



Stochastic: $\sum \psi_j \varepsilon_{t-j}$



Deterministic: η_t

