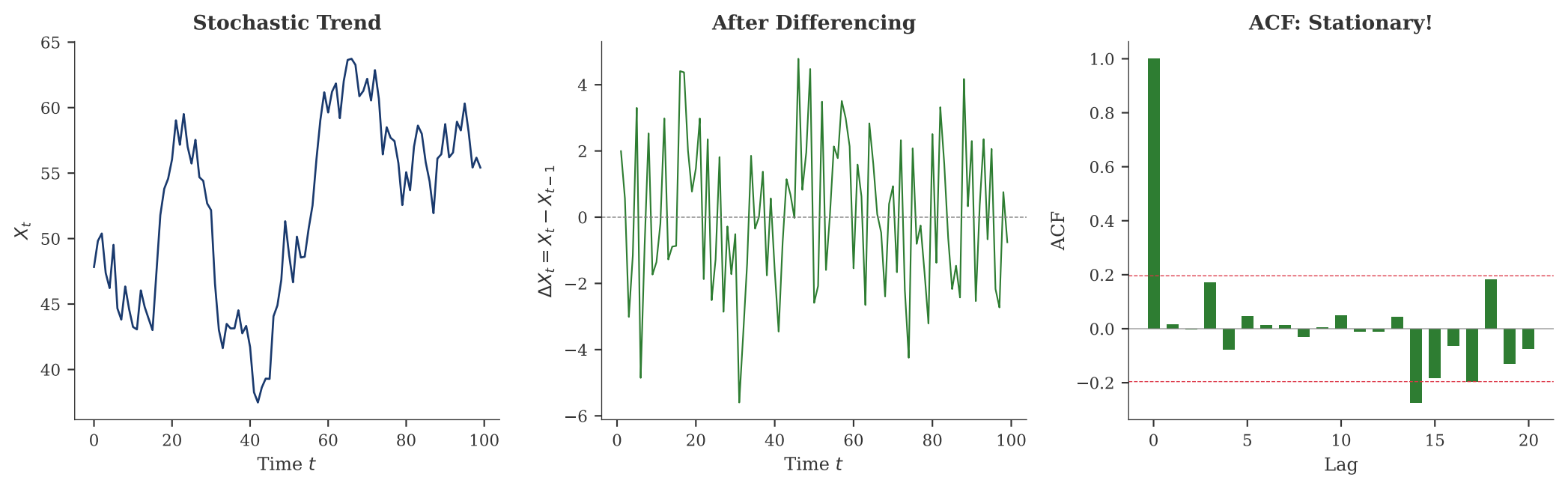
Stochastic Trend
X_t
Time t
After Differencing
$\Delta X_t = X_t - X_{t-1}$
Time t
ACF: Stationary!
ACF
Lag