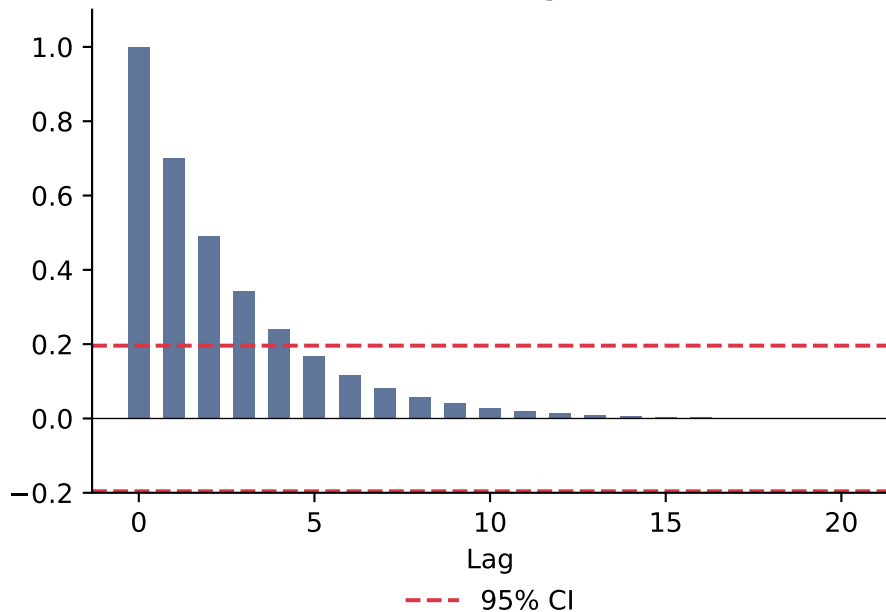**Stationary: Fast Decay**
(AR(1) with φ=0.7)

Non-Stationary: Slow Decay
(Random Walk)

ACF — Lag — 95% CI