Stochastic Trend: Removal by Differencing
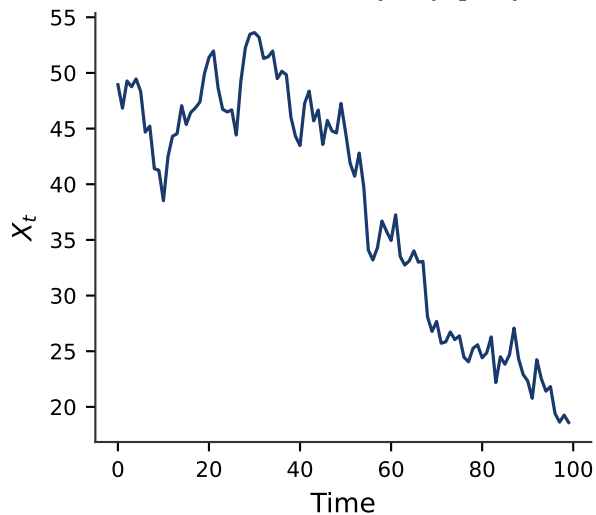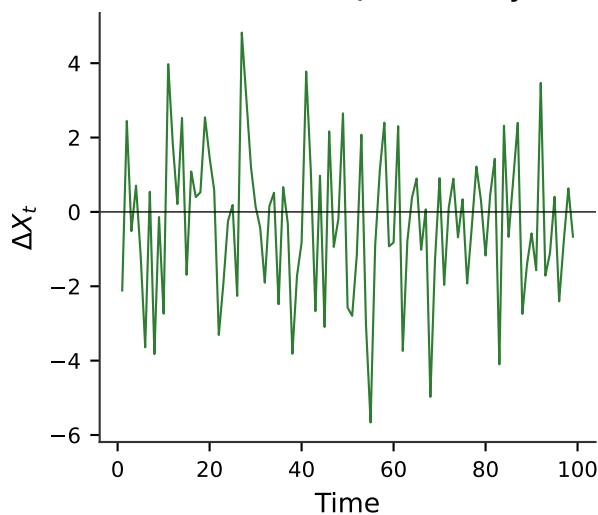

Random Walk ($X_t = X_{t-1} + \varepsilon_t$) | **Differences ΔX_t (Stationary)** | **ACF of Differences**