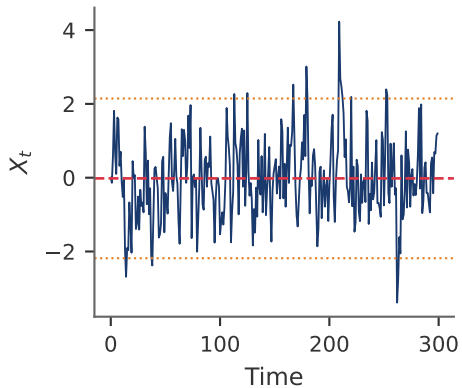
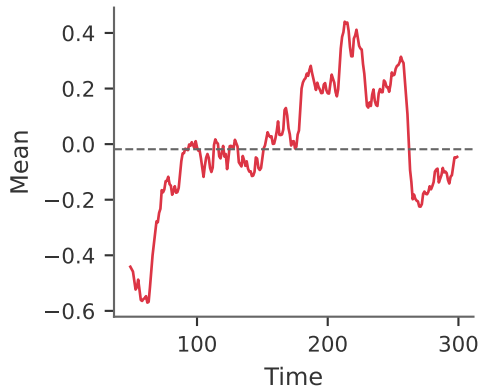


$$E[X_t] = \mu, \text{Var}(X_t) = \sigma^2$$



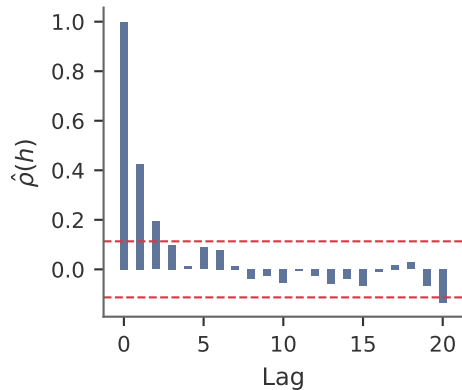
— X_t - - - μ $\mu \pm 2\sigma$

Constant mean over time



— Rolling mean - - - μ total

ACF: $\gamma(h)$ depends only on h



- - - $\pm 1.96/\sqrt{T}$