

# Model Identification: ACF/PACF Patterns

| Model            | ACF Pattern                                | PACF Pattern                               |
|------------------|--|--|
| <b>AR(p)</b>     | Exponential decay<br>or damped oscillation | Cuts off after lag p                       |
| <b>MA(q)</b>     | Cuts off after lag q                       | Exponential decay<br>or damped oscillation |
| <b>ARMA(p,q)</b> | Exponential decay<br>after lag q-p         | Exponential decay<br>after lag p-q         |