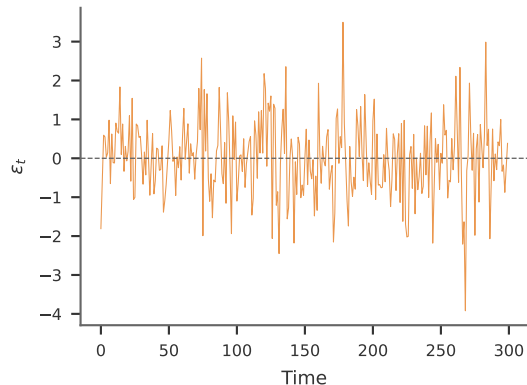
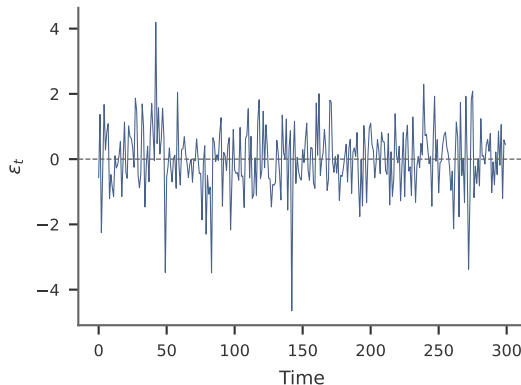
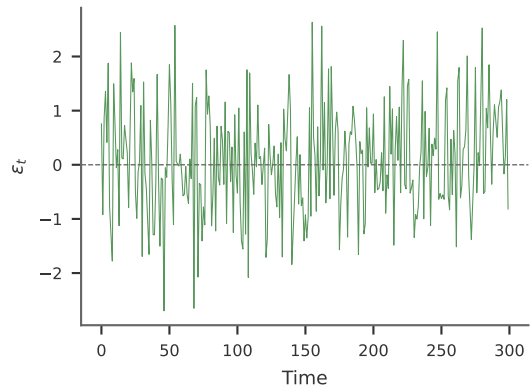


Weak White Noise

Uncorrelated, nonlinear dependence

Strong White Noise (i.i.d.)

$\varepsilon_t \sim t_5$ (i.i.d.)

Gaussian White Noise

$\varepsilon_t \sim N(0, 1)$ (i.i.d.)