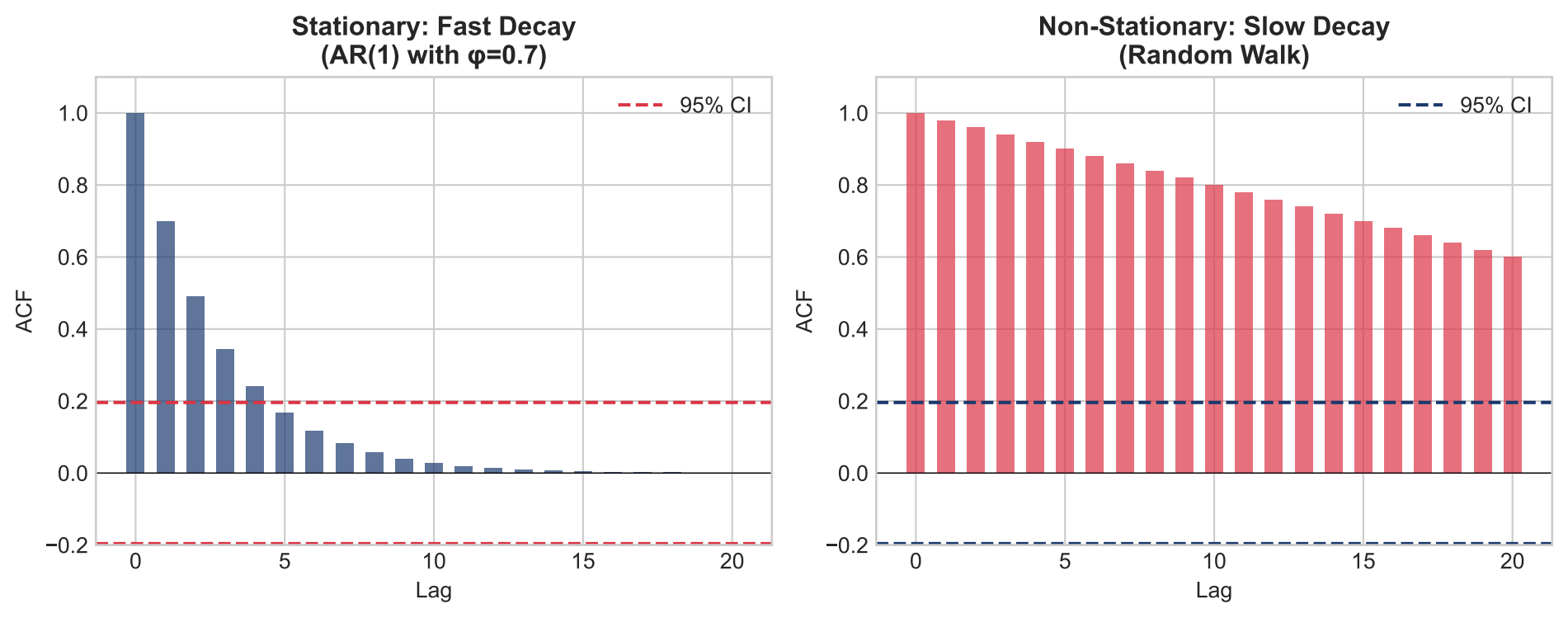
Stationary: Fast Decay
(AR(1) with φ=0.7)
95% CI
ACF
Lag
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
0
5
10
15
20
Non-Stationary: Slow Decay
(Random Walk)
95% CI
ACF
Lag