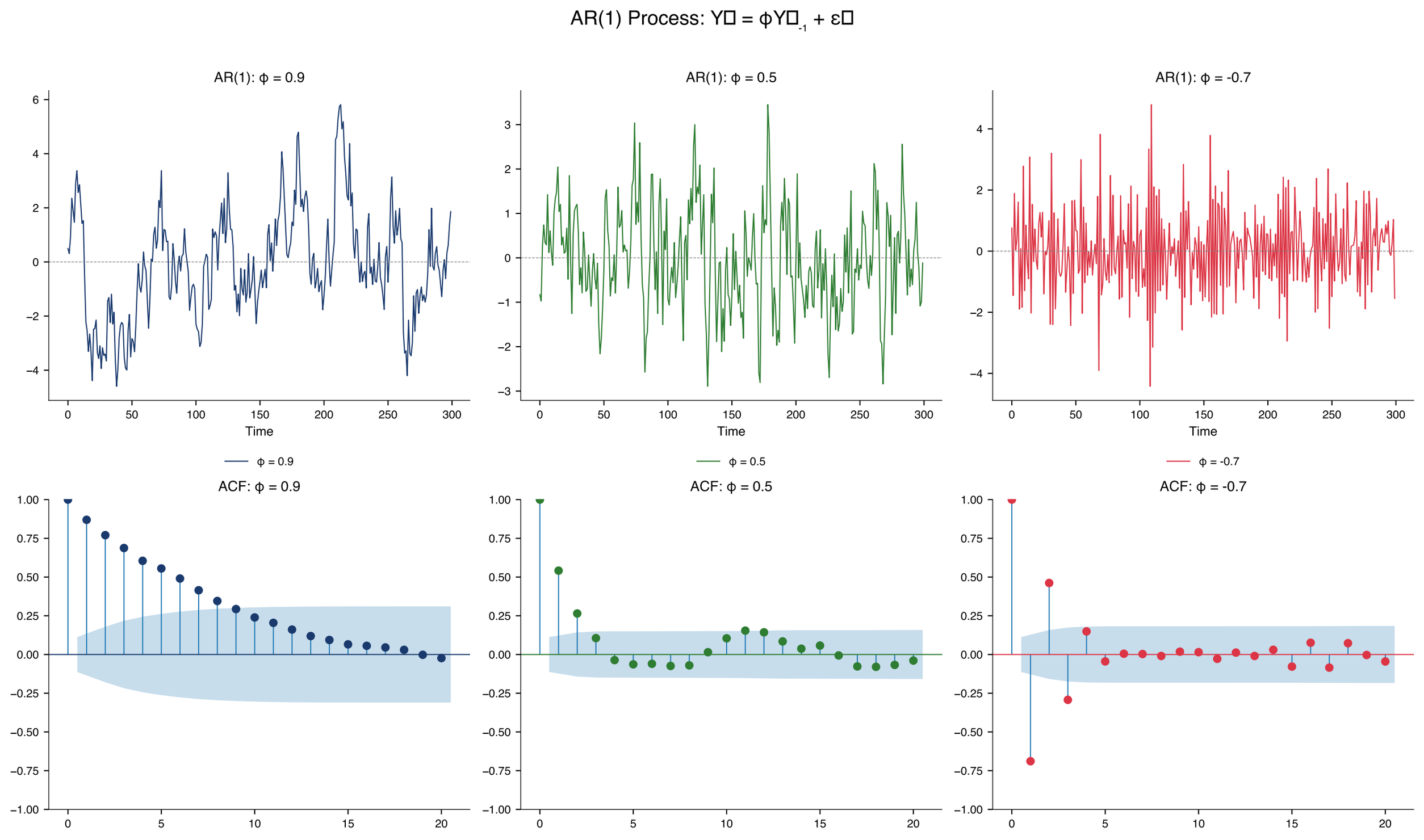
AR(1) Process: Y□ = ϕY□$_{-1}$ + ε□
AR(1): ϕ = 0.9
AR(1): ϕ = 0.5
AR(1): ϕ = -0.7
Time
Time
Time
ϕ = 0.9
ϕ = 0.5
ϕ = -0.7
ACF: ϕ = 0.9
ACF: ϕ = 0.5
ACF: ϕ = -0.7