$\Phi(\Delta_t)$ plot: How do the VAR(1) parameters vary as a function of the time-interval $\begin{array}{l} \Phi(\Delta_t)_{11} \\ \Phi(\Delta_t)_{12} \\ \Phi(\Delta_t)_{21} \\ \Phi(\Delta_t)_{22} \end{array}$ 0.8 9.0 $\Phi(\Delta_{\rm t})$ values 0.4 0.2 0.0 0 10 20 30 40 50 Time-interval (Δ_t)