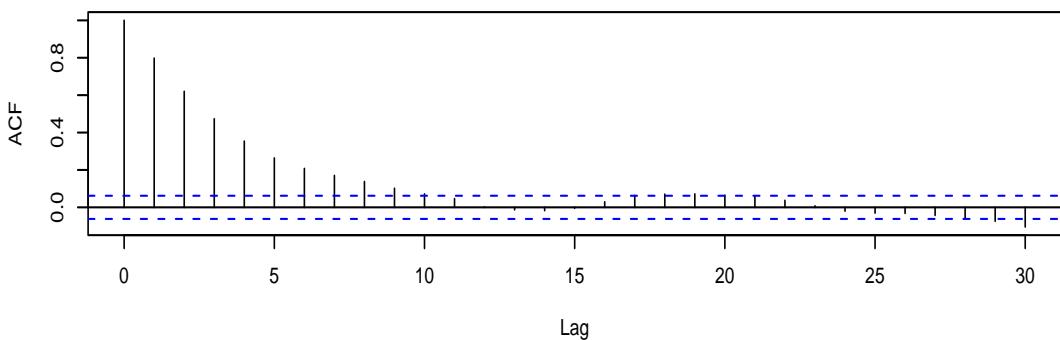


**Series ar1**



**Series ar1**

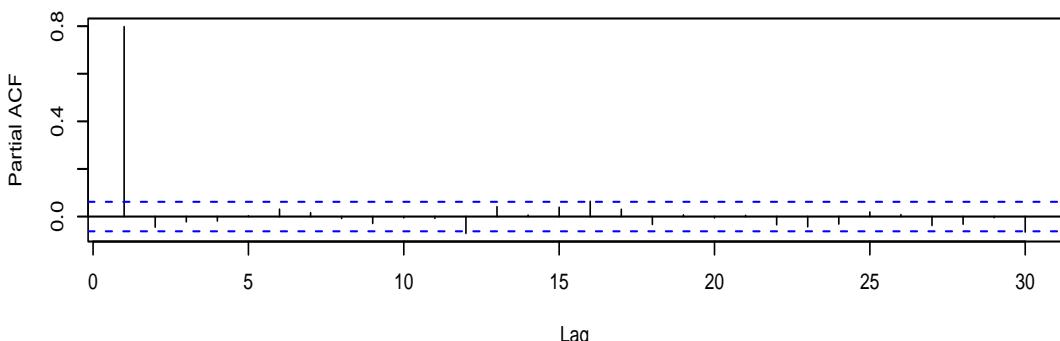


FIG. 17 – Simulation d'un AR1 :  $X_t = 0.8X_{t-1} + \epsilon_t$ , auto-corrélation et auto-corrélation partielle.

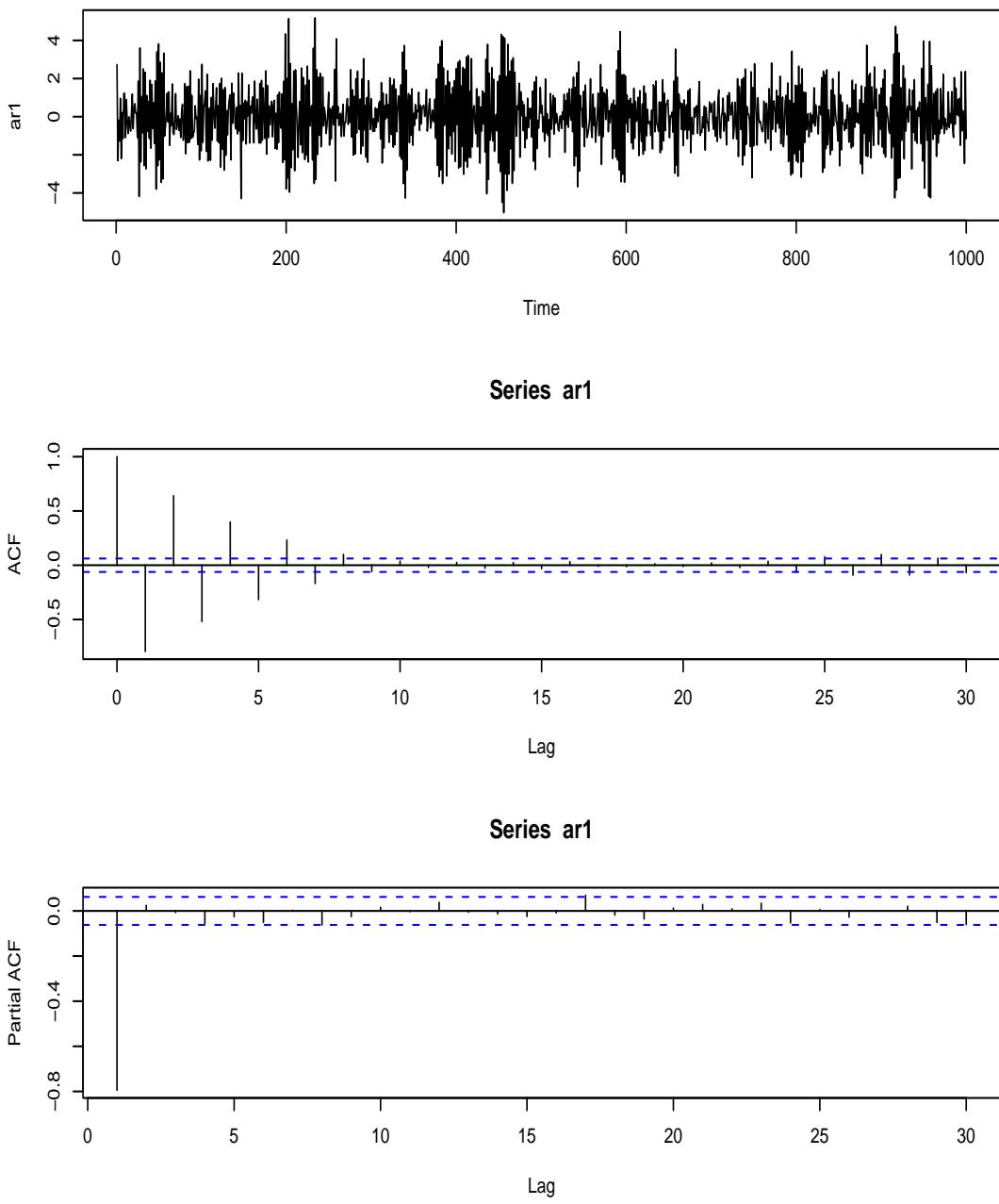
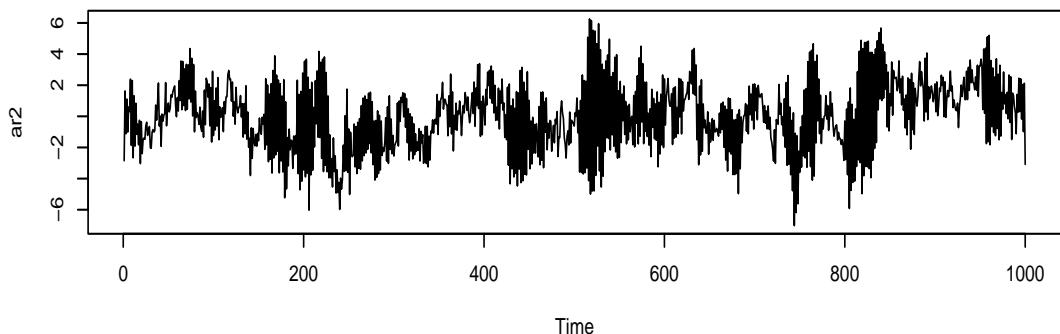
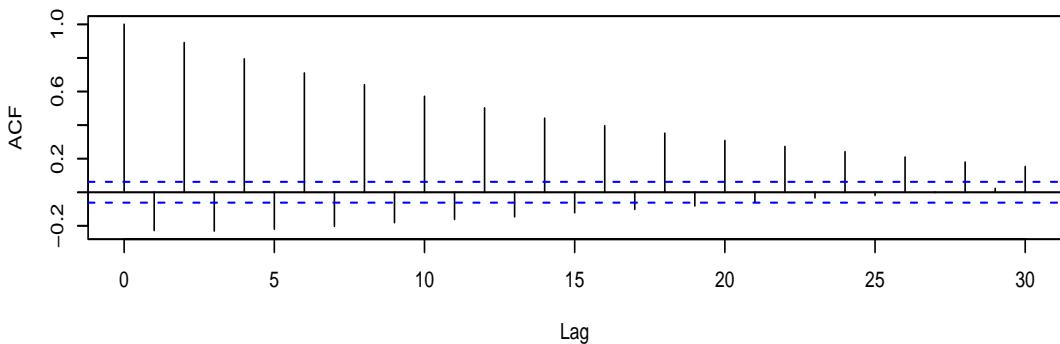


FIG. 18 – Simulation d'un  $AR1$  :  $X_t = -0.8X_{t-1} + \epsilon_t$ , auto-corrélation et auto-corrélation partielle.



**Series ar2**



**Series ar2**

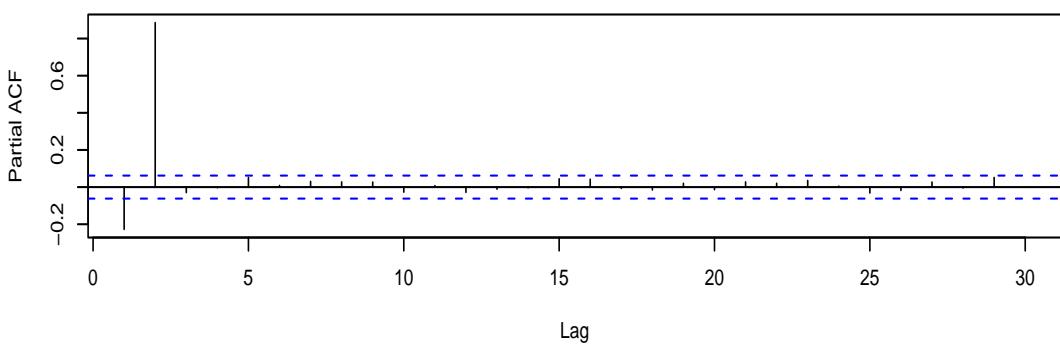


FIG. 19 – Simulation d'un  $AR_2$  :  $X_t = 0.9X_{t-2} + \epsilon_t$ , auto-corrélation et auto-corrélation partielle.

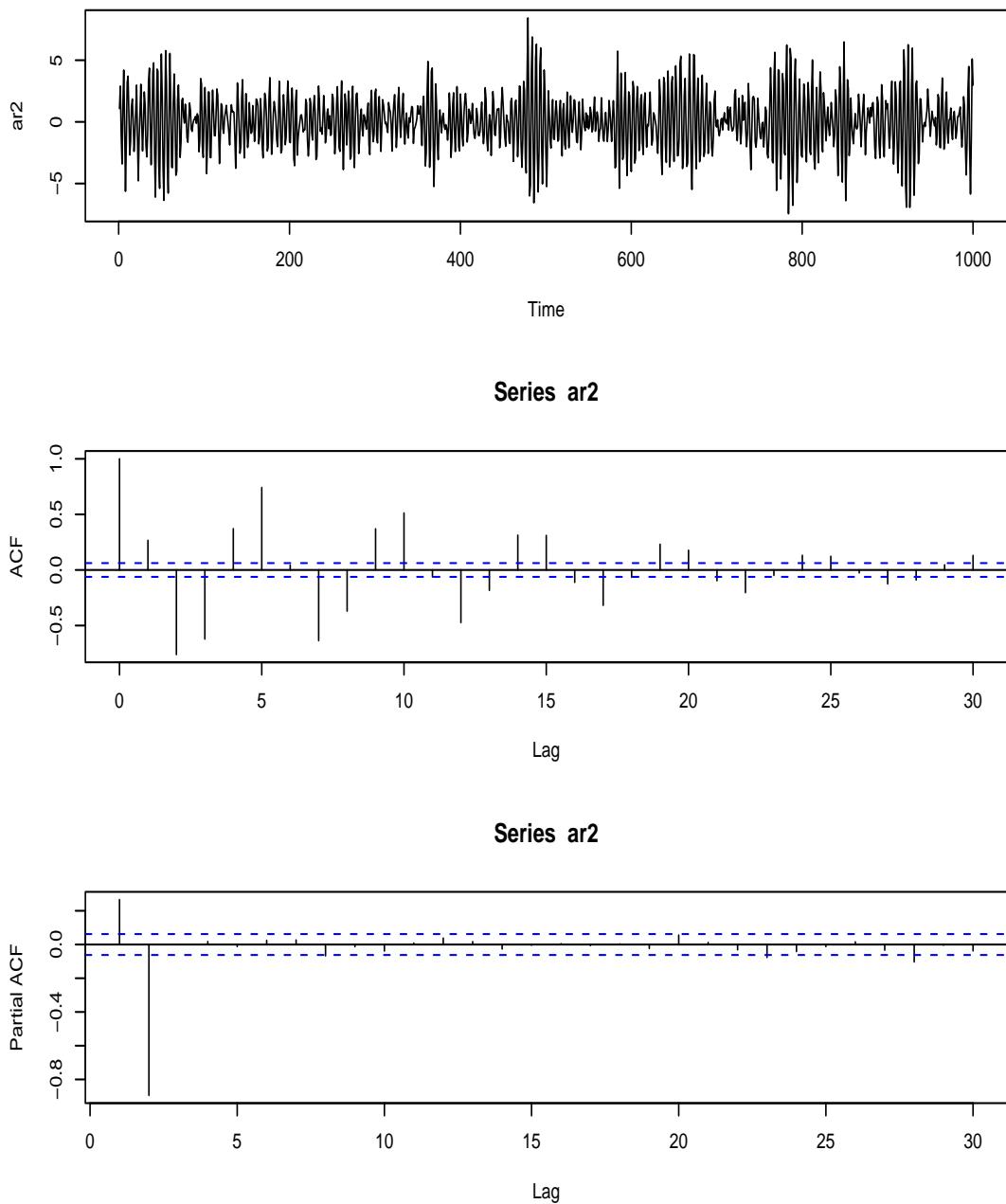


FIG. 20 – Simulation d'un  $AR_2$  :  $X_t = -0.5X_{t-1} - 0.9X_{t-2} + \epsilon_t$ , auto-corrélation et auto-corrélation partielle.

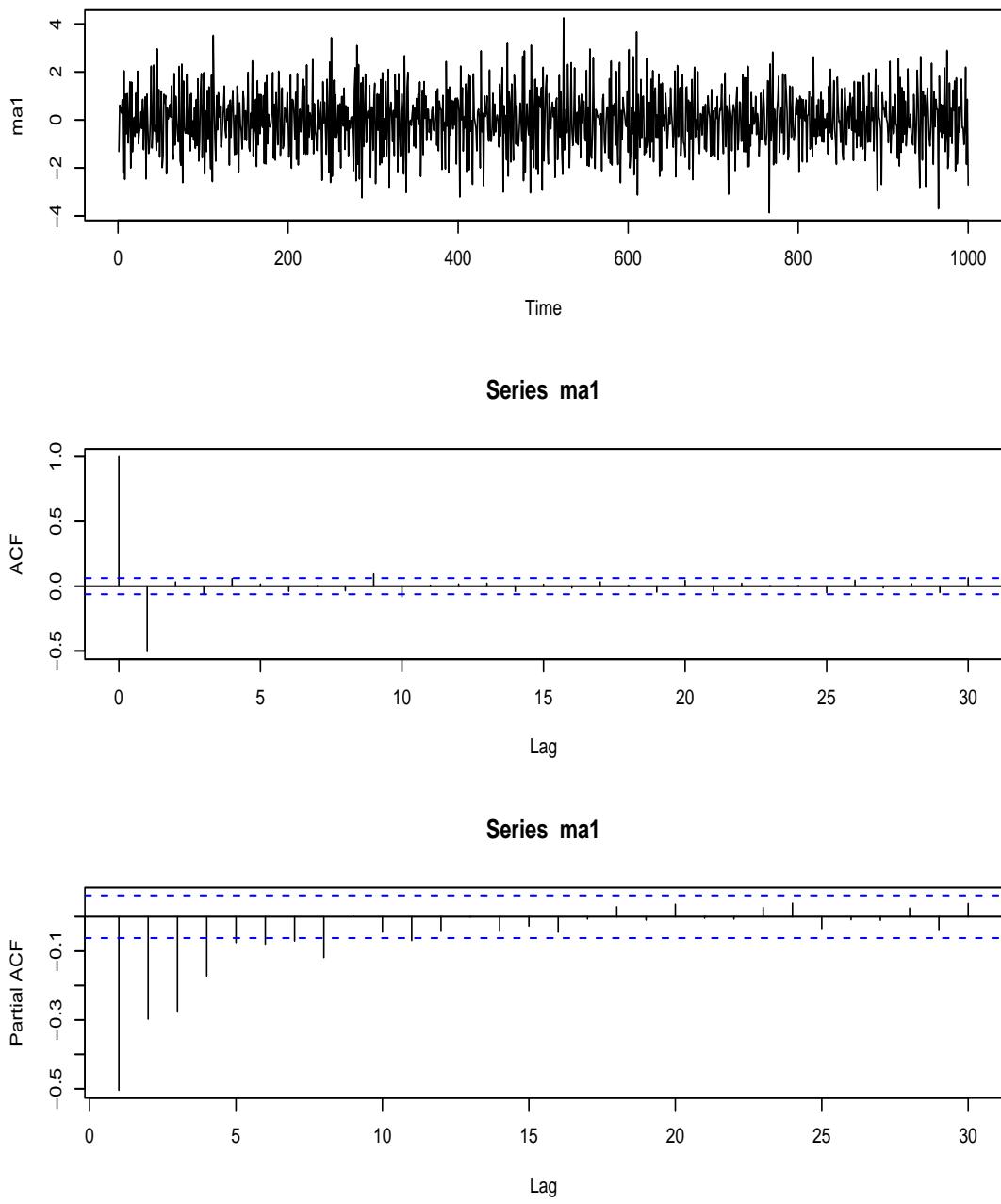
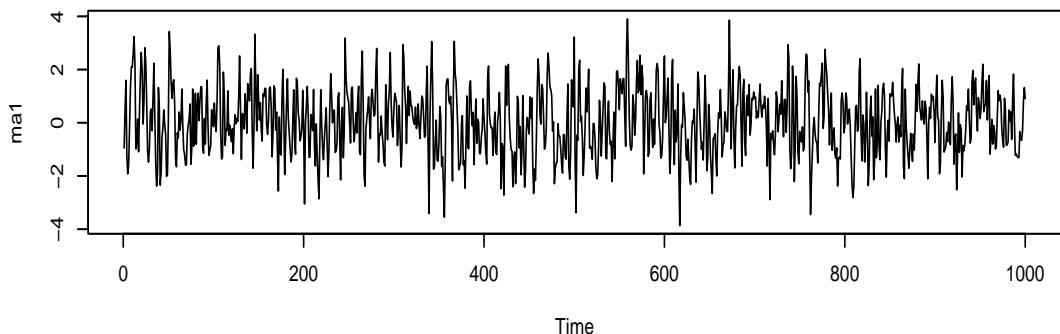
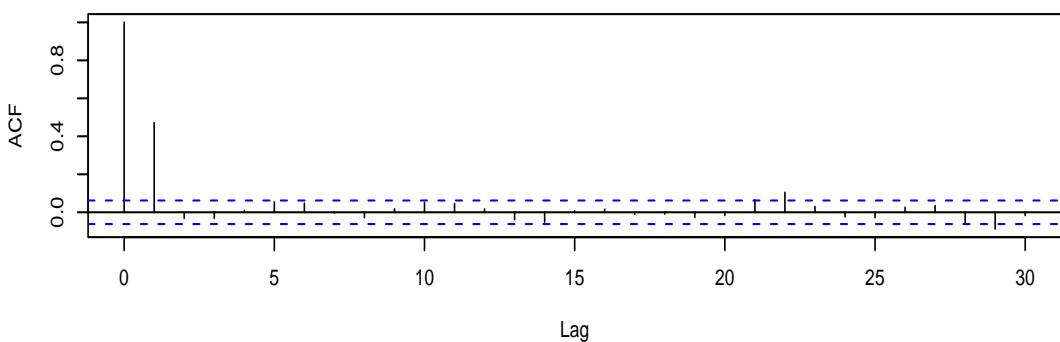


FIG. 21 – Simulation d'un  $MA_1$  :  $X_t = \epsilon_t - 0.8\epsilon_{t-1}$ , auto-corrélation et auto-corrélation partielle.



**Series ma1**



**Series ma1**

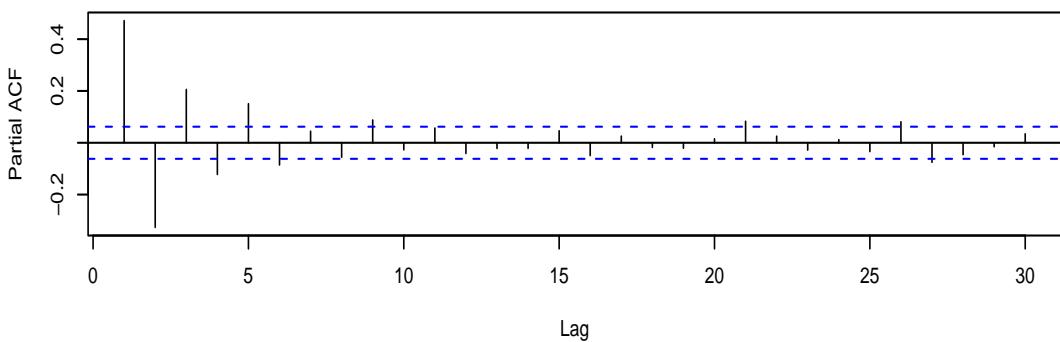
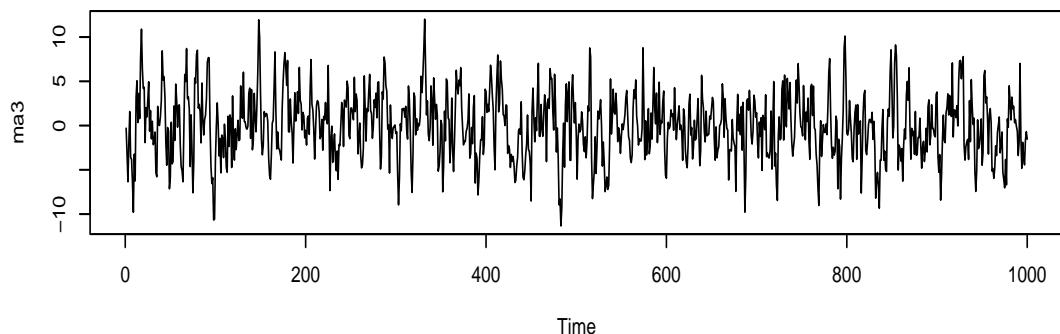
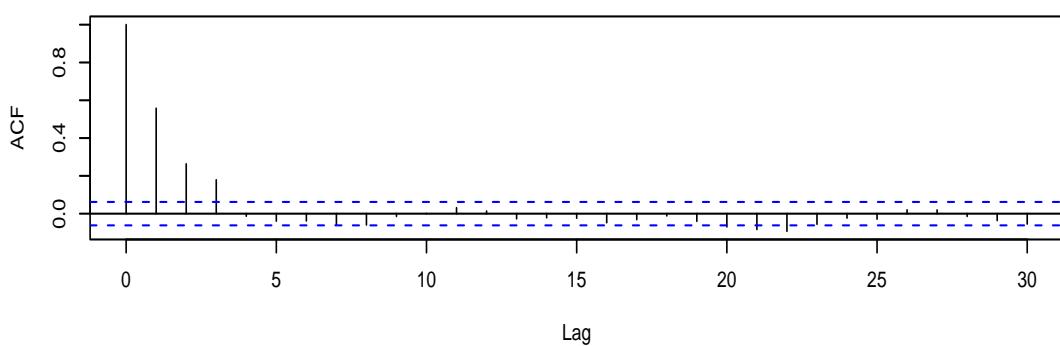


FIG. 22 – Simulation d'un  $MA_1$  :  $X_t = \epsilon_t + 0.8\epsilon_{t-1}$ , auto-corrélation et auto-corrélation partielle.



**Series ma3**



**Series ma3**

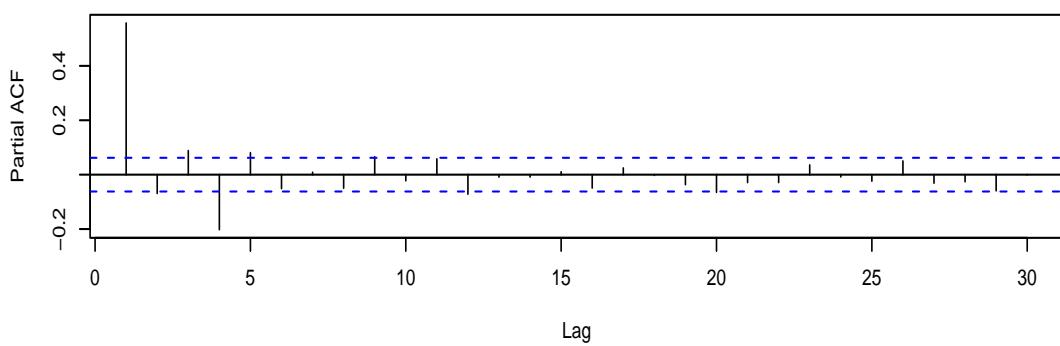


FIG. 23 – Simulation d'un  $MA_3$ , auto-corrélation et auto-corrélation partielle.