Stationarity, white noise & (P)ACF
A TS is weakly stationary if it's mean is constant & autocardianes do not vary over time
ATS is strictly stationary it its properties are unaffected by
ATS is strictly stationary if its properties are maffected by a change in the time origin: invariant with time. 4. Cov (yo, you) = [[(y,-\mu)(y,-M-L)]]
White noise is the simplest stationary process
Lo E(ε _t)=0 → Var(ε _t)=0 → P=0 (k70) → ε _t ~ iid(0, σ²)
125. Plate # words -soluble (all son Te 1 and in
ACF: Plots the averge correlation between Ts and previous values for different lag length
PACF: Same as above but measures 1/ship to specific lag lengths
Rot for lag length: S= m(10, \frac{t}{s})
T 1 -1 : C Macaccalli is accast is a land to be
To test if autocorrelation is present we have two tests
Box-Pierce Ljung-Box
$Q_{BP} = T \sum_{h=1}^{5} \Gamma_{h}^{2}$ $Q_{LB} = T(T+2) \sum_{h=1}^{5} \frac{\Gamma^{2}}{T-h}$
h=1
H. An automosseletion of acido (1-6
Ho: no autocorrelation of order 1-6 Ho: at least one autocorrelation order 70
ila. sv. terist one interior

