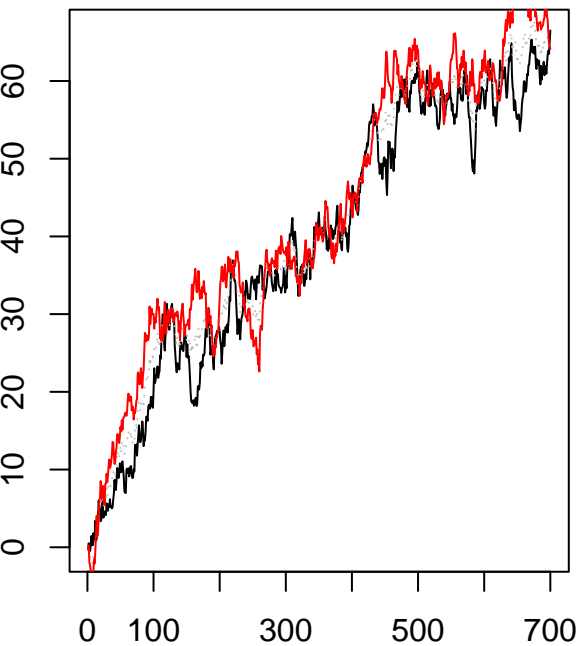
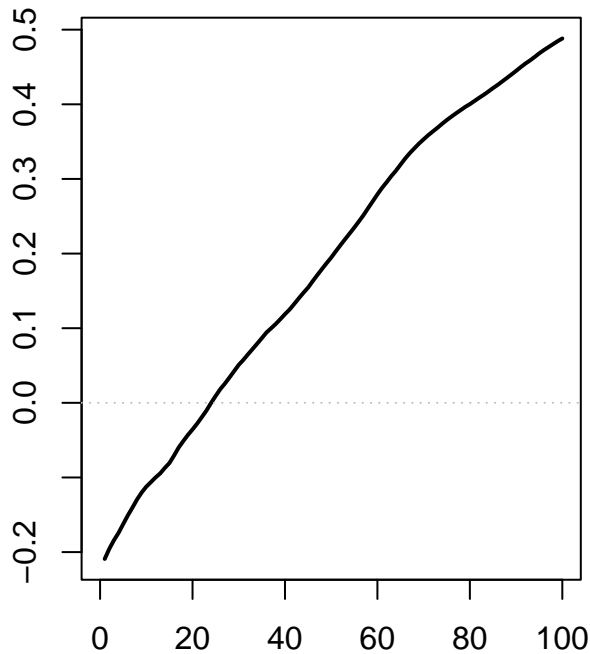


x_t and y_t



h

Correl. between $x_t - x_{t-h}$ and $y_t - y_{t-h}$



h