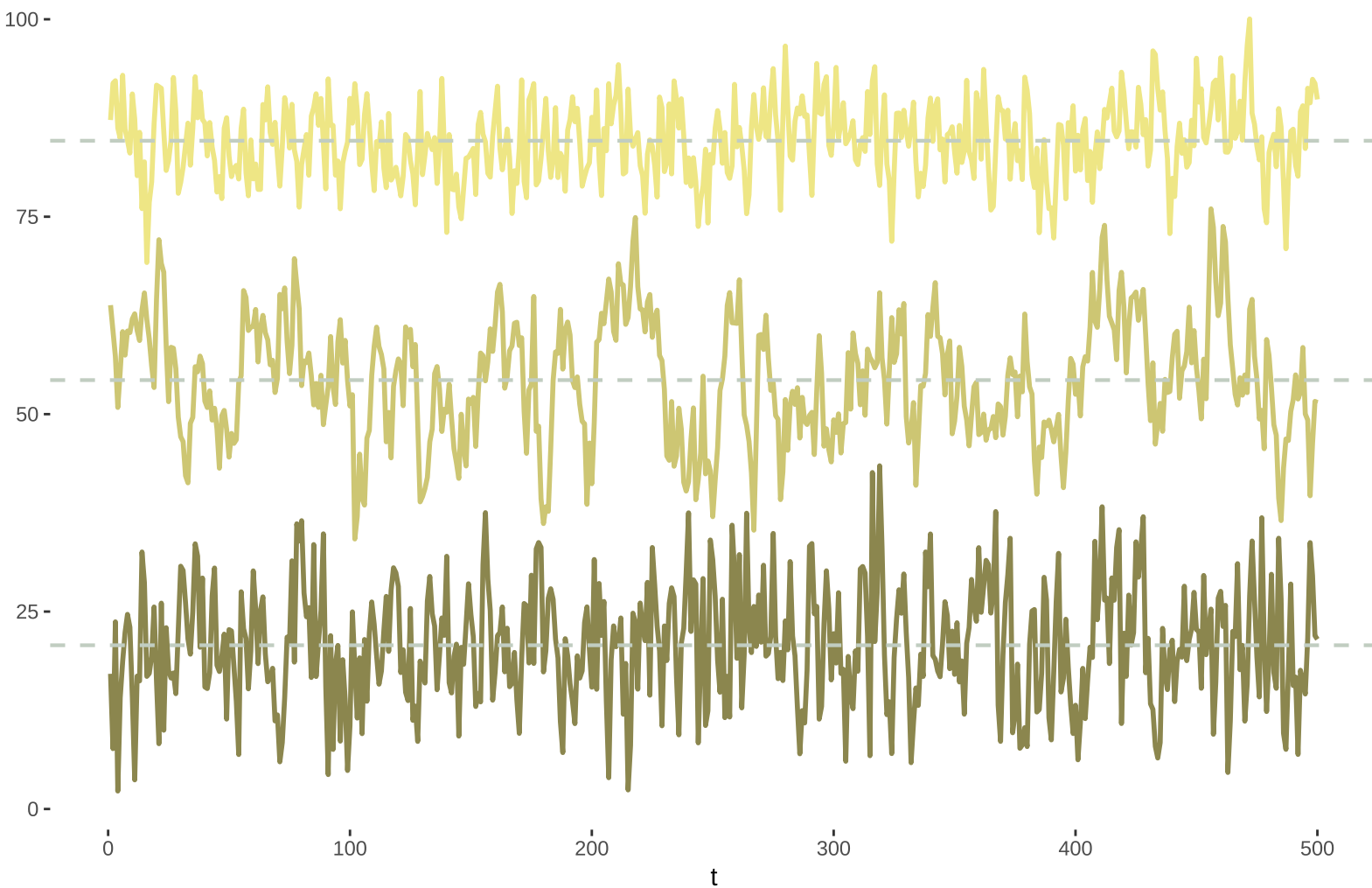
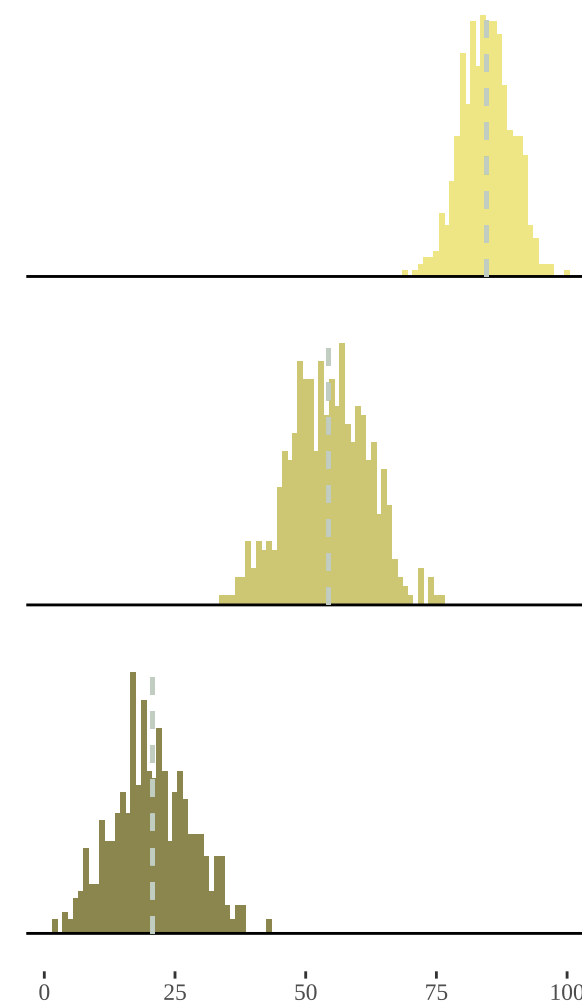


AR(1)

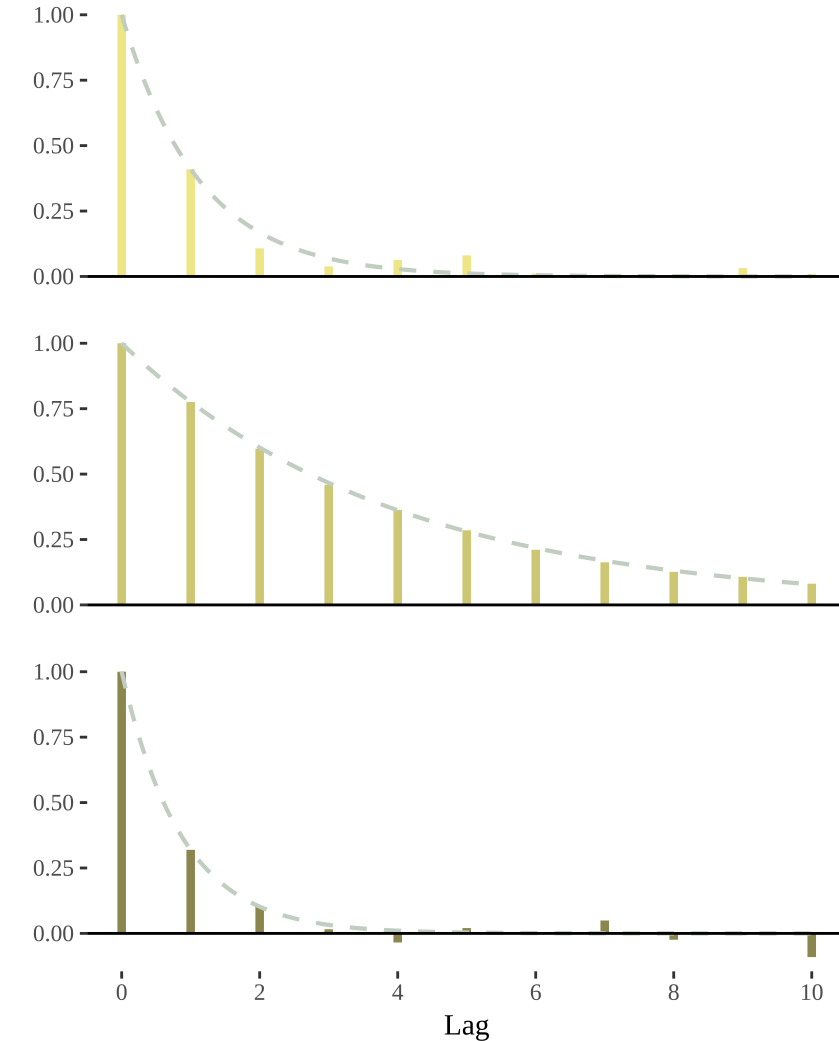
Time series



Marginal distribution



Sample ACF



- $\mu = 85, \sigma_{\varepsilon}^2 = 20, \varphi = 0.4 \rightarrow \sigma^2 = 23.23, \gamma = -0.06$
- $\mu = 55, \sigma_{\varepsilon}^2 = 20, \varphi = 0.8 \rightarrow \sigma^2 = 57.92, \gamma = 0$
- $\mu = 20, \sigma_{\varepsilon}^2 = 47, \varphi = 0.4 \rightarrow \sigma^2 = 57.64, \gamma = 0.11$