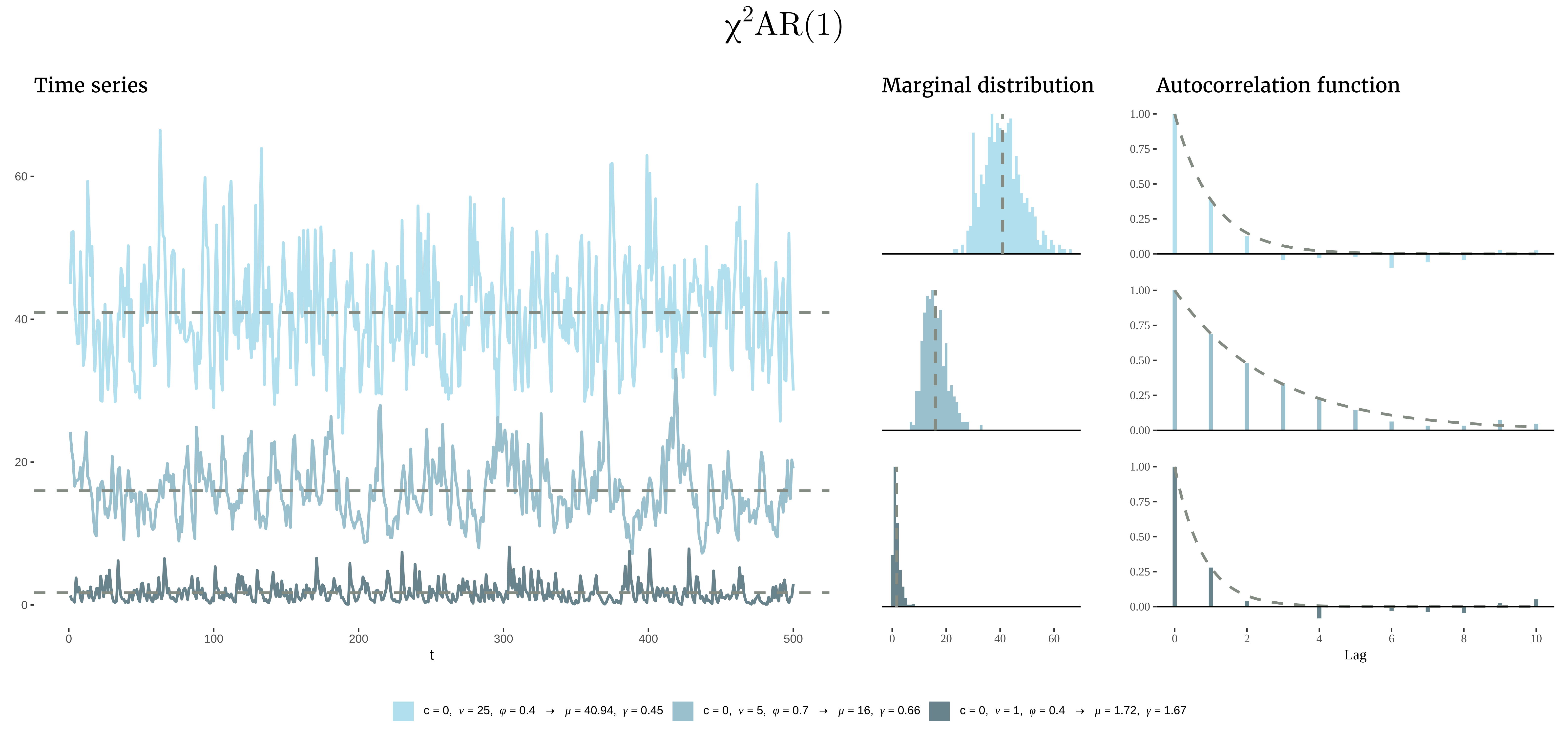

χ^2AR(1)
Time series
Marginal distribution
Autocorrelation function
60
40
20
0
0
100
200
300
400
500
t
0
20
40
60
1.00
0.75
0.50
0.25
0.00
0
2
4
6
8
10
Lag
c = 0, ν = 25, φ = 0.4 → μ = 40.94, γ = 0.45
c = 0, ν = 5, φ = 0.7 → μ = 16, γ = 0.66
c = 0, ν = 1, φ = 0.4 → μ = 1.72, γ = 1.67