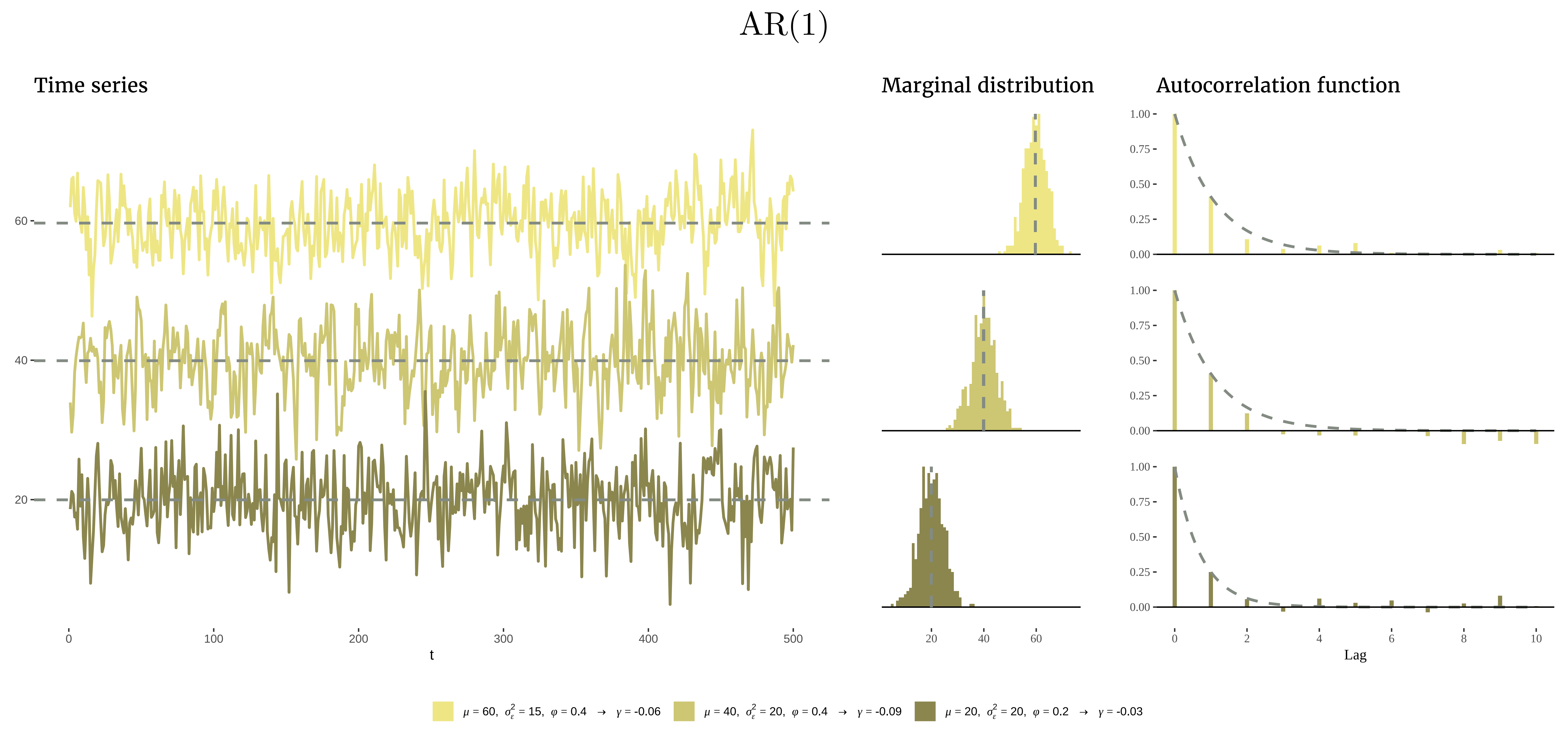
AR(1)
Time series
Marginal distribution
Autocorrelation function
60
40
20
0
100
200
300
400
500
t
20
40
60
1.00
0.75
0.50
0.25
0.00
0
2
4
6
8
10
Lag
μ = 60, σ_ε^2 = 15, φ = 0.4 → γ = -0.06
μ = 40, σ_ε^2 = 20, φ = 0.4 → γ = -0.09
μ = 20, σ_ε^2 = 20, φ = 0.2 → γ = -0.03