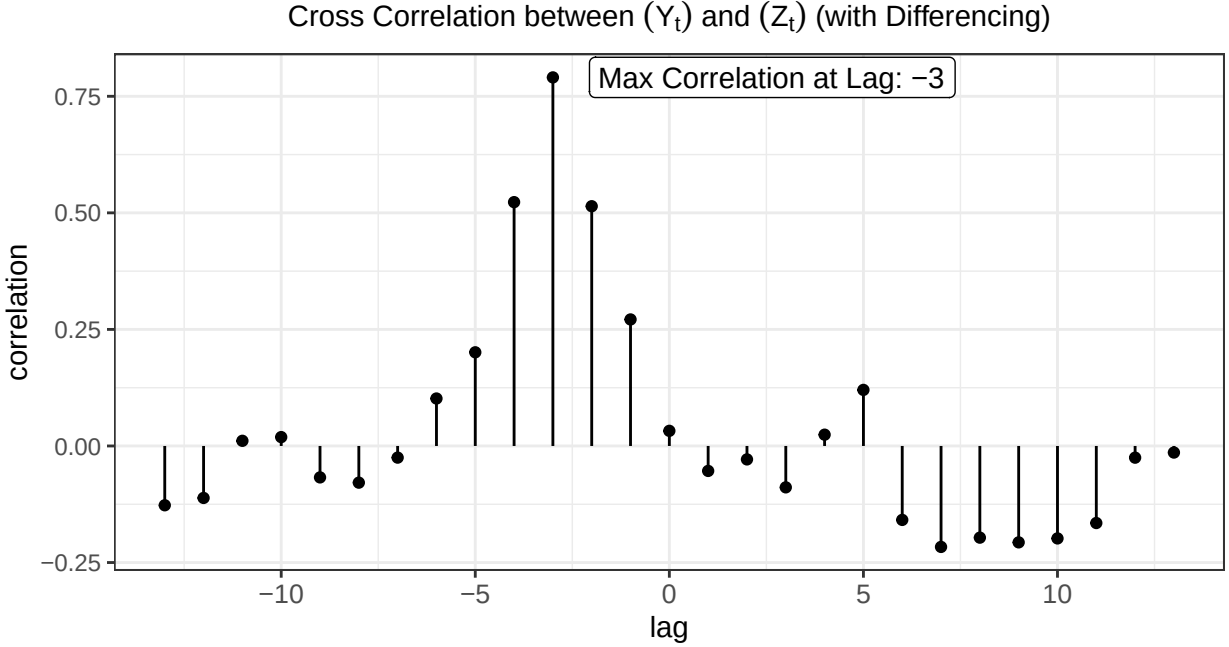
Cross Correlation between (Y_t) and (Z_t) (with Differencing)
Max Correlation at Lag: −3
correlation
0.75
0.50
0.25
0.00
−0.25
−10
−5
0
5
10
lag