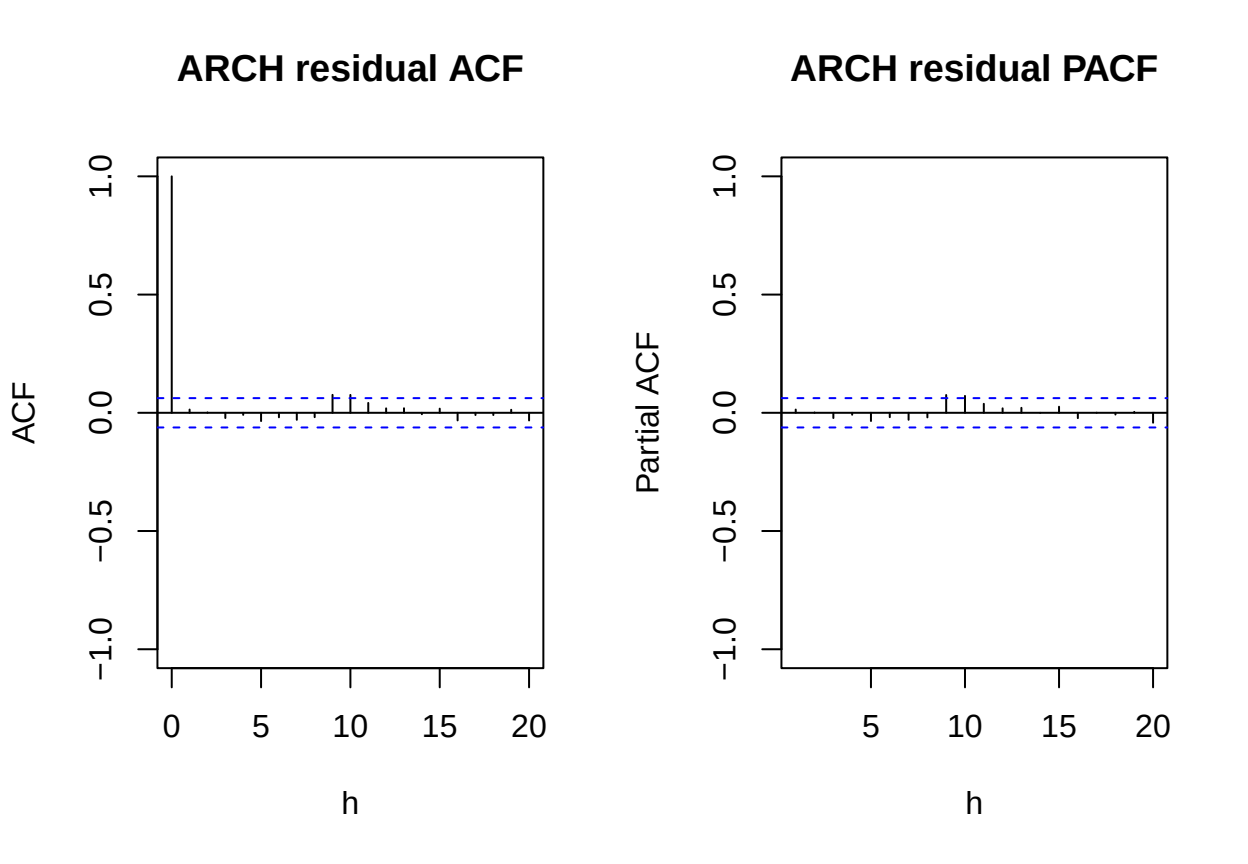
ARCH residual ACF
ACF
1.0
0.5
0.0
−0.5
−1.0
0
5
10
15
20
h
ARCH residual PACF
Partial ACF
1.0
0.5
0.0
−0.5
−1.0
5
10
15
20
h