

Auto-correlation

$i=200$

(Current time)





2xlag

lag(n)

Specifically, at time, i , given a sequence of sampled data, $\{x_j\}$, of a waveform of period L for $j=0, \dots, i$, the auto-correlation as a function of lag n can be expressed,

$$\Phi_{i,L}(n) = \sum_{j=i-L-1}^i x_j x_{j-n} \quad (1)$$



$$x \cdot j - n$$

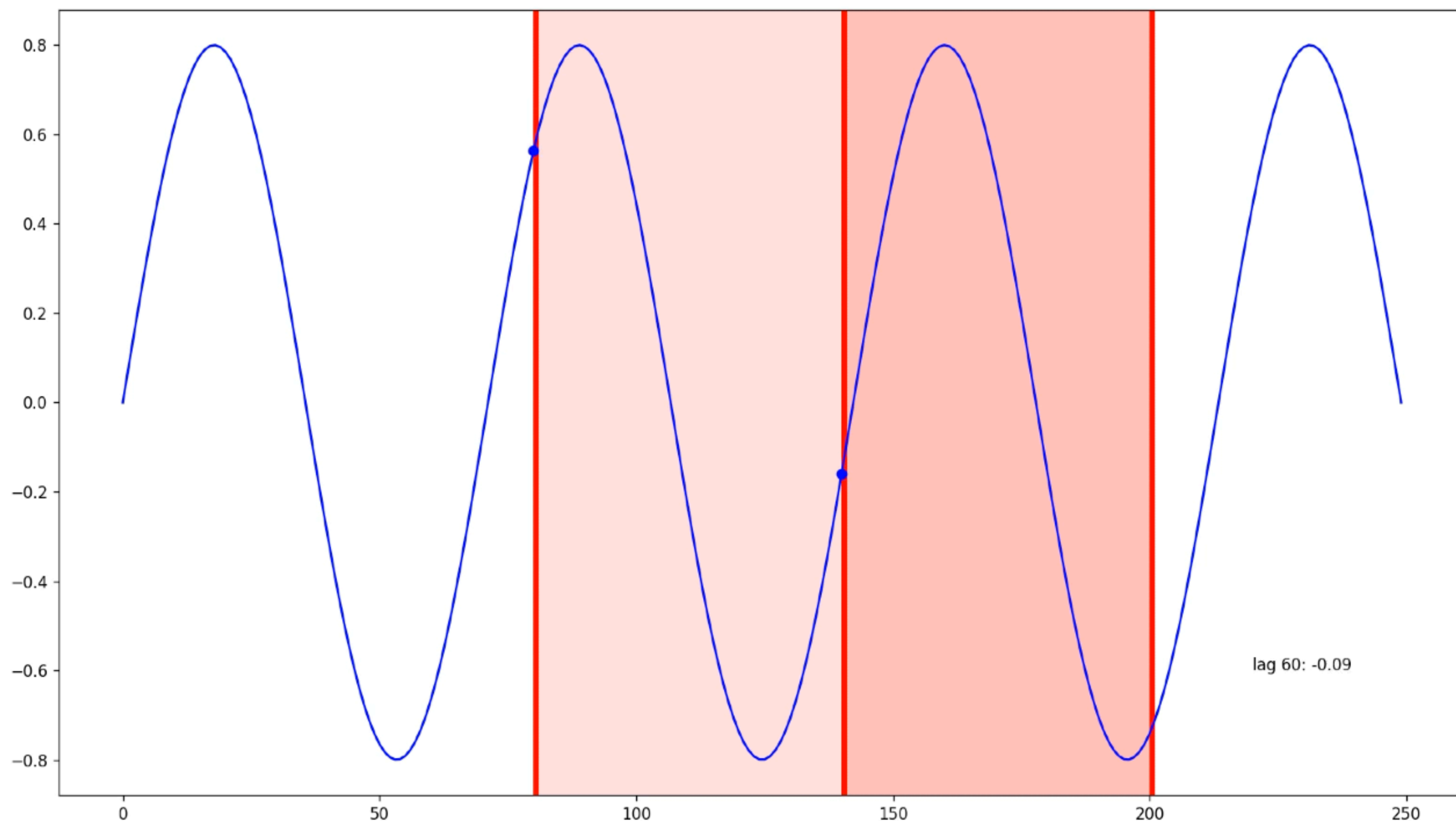
But don'tis

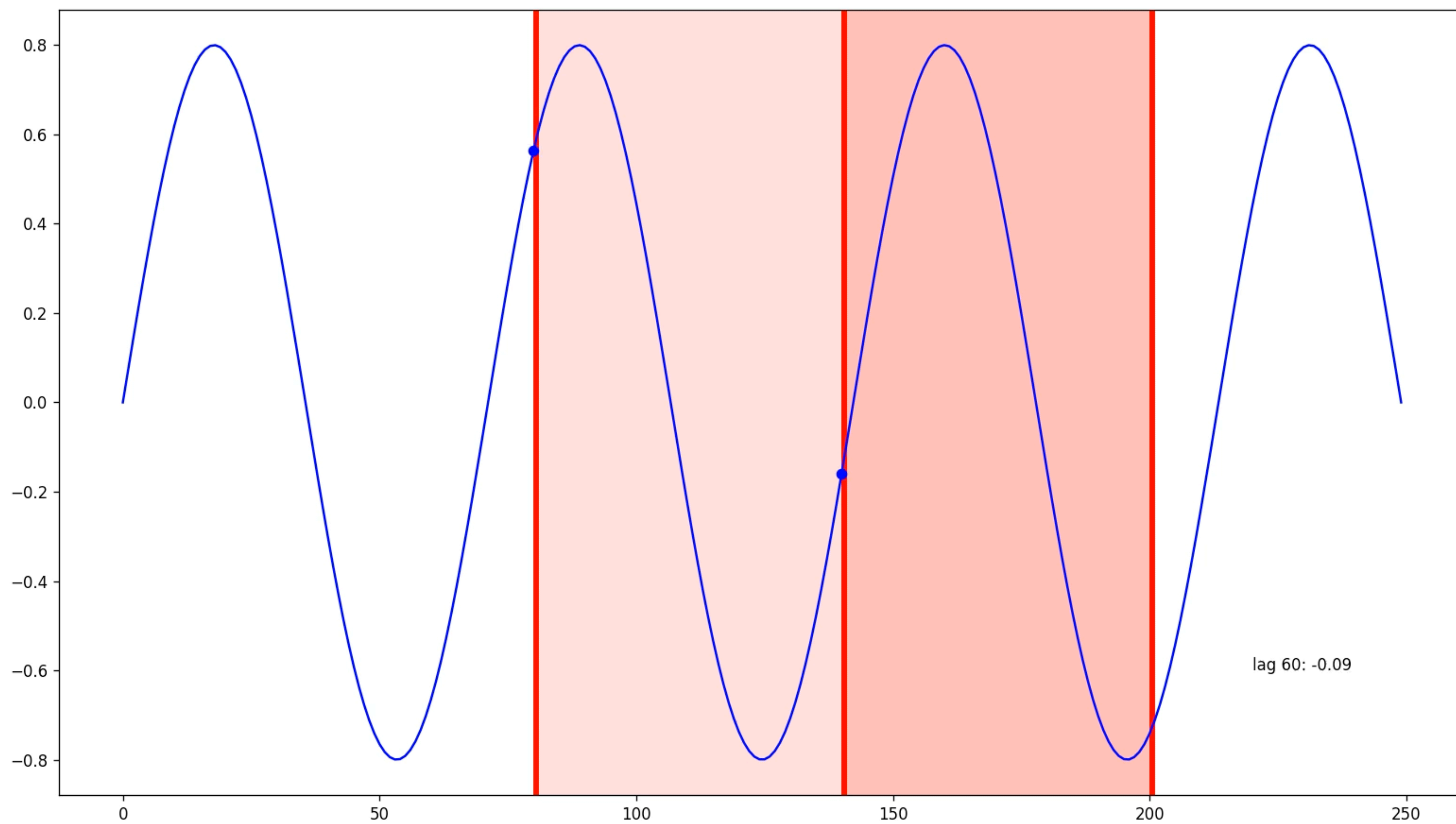
Blackout is

Σ

$x_j x_{j-n}$







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(1)

