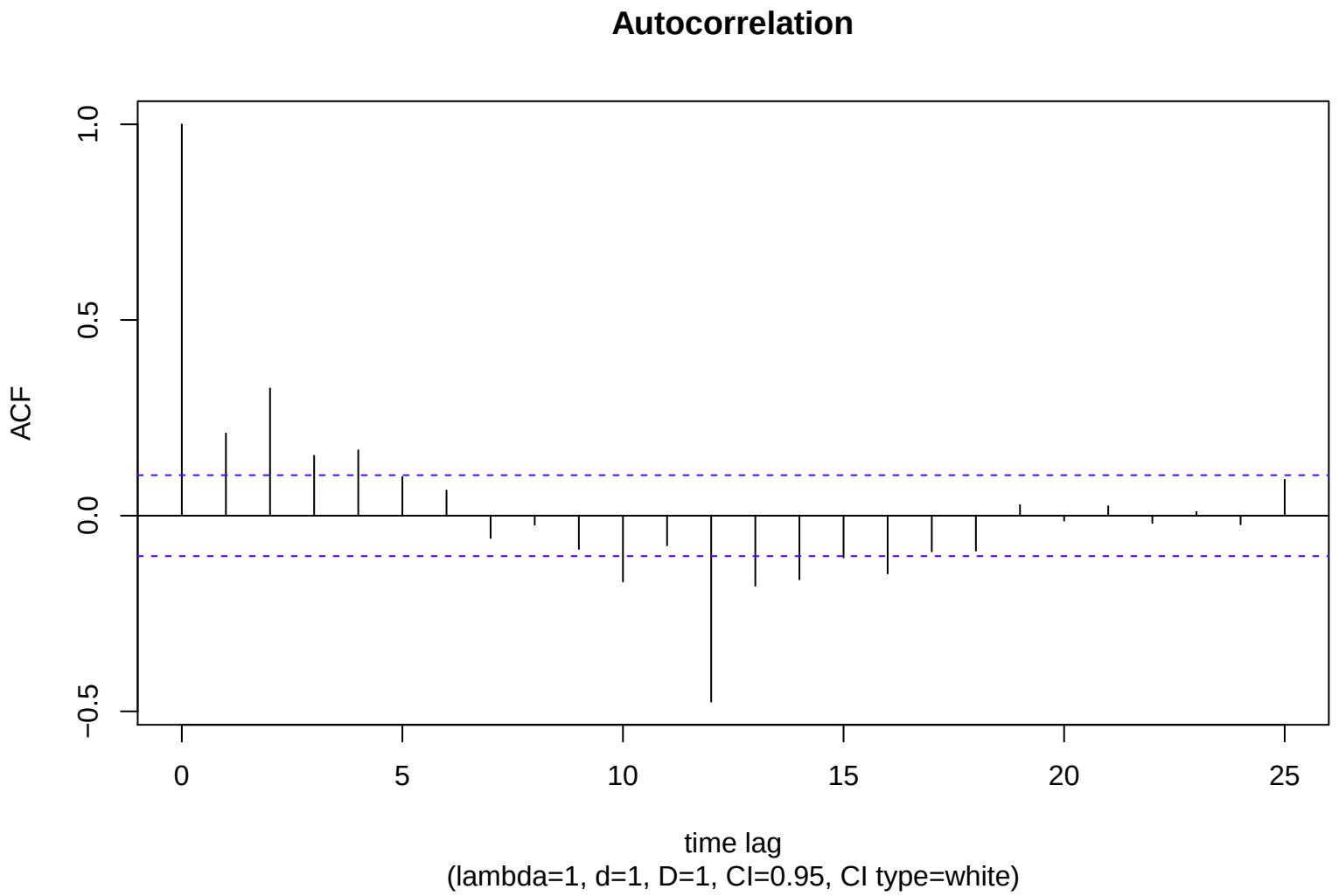
Autocorrelation
ACF
1.0
0.5
0.0
−0.5
0
5
10
15
20
25
time lag
(lambda=1, d=1, D=1, CI=0.95, CI type=white)