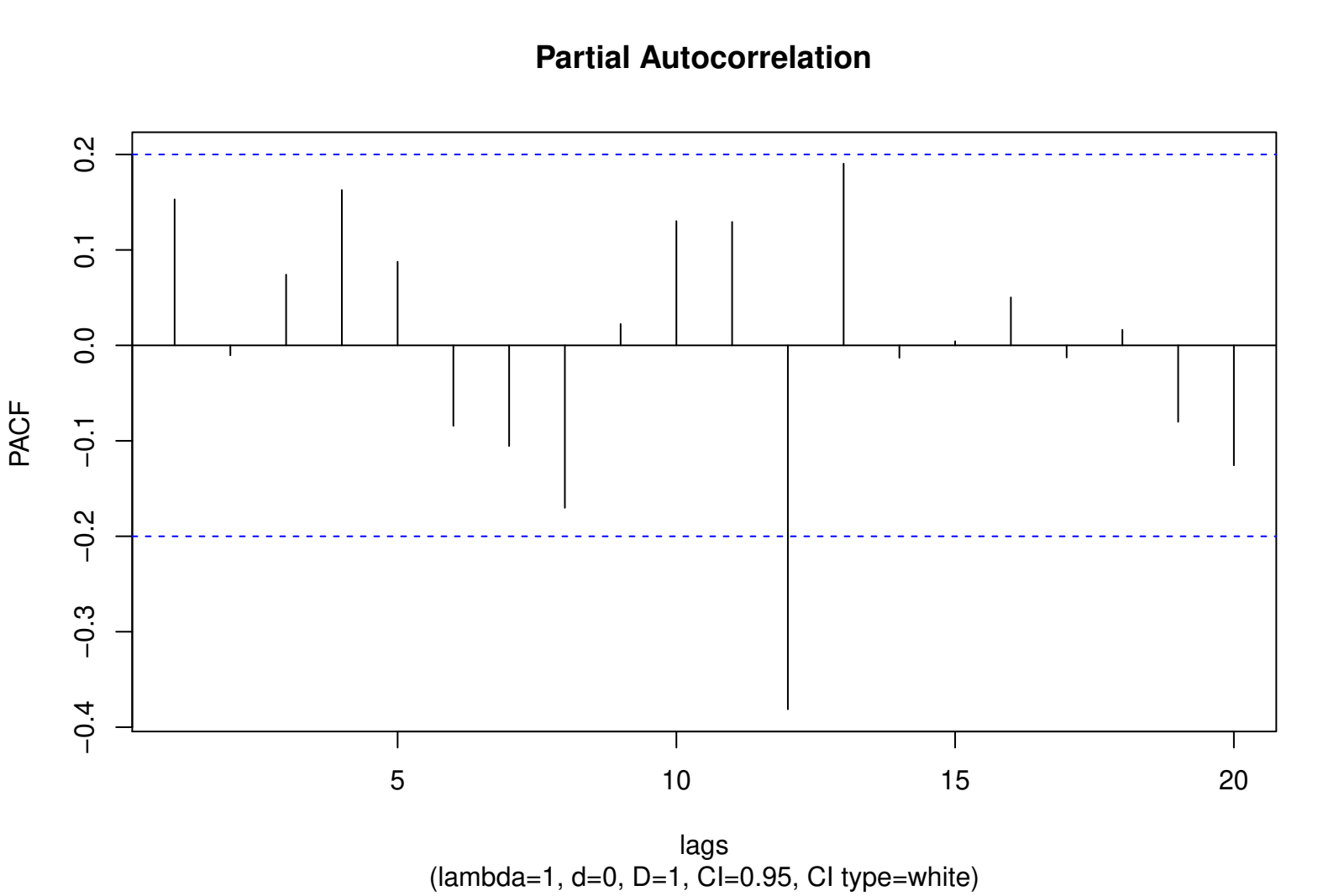
Partial Autocorrelation
PACF
0.2
0.1
0.0
−0.1
−0.2
−0.3
−0.4
5
10
15
20
lags
(lambda=1, d=0, D=1, CI=0.95, CI type=white)