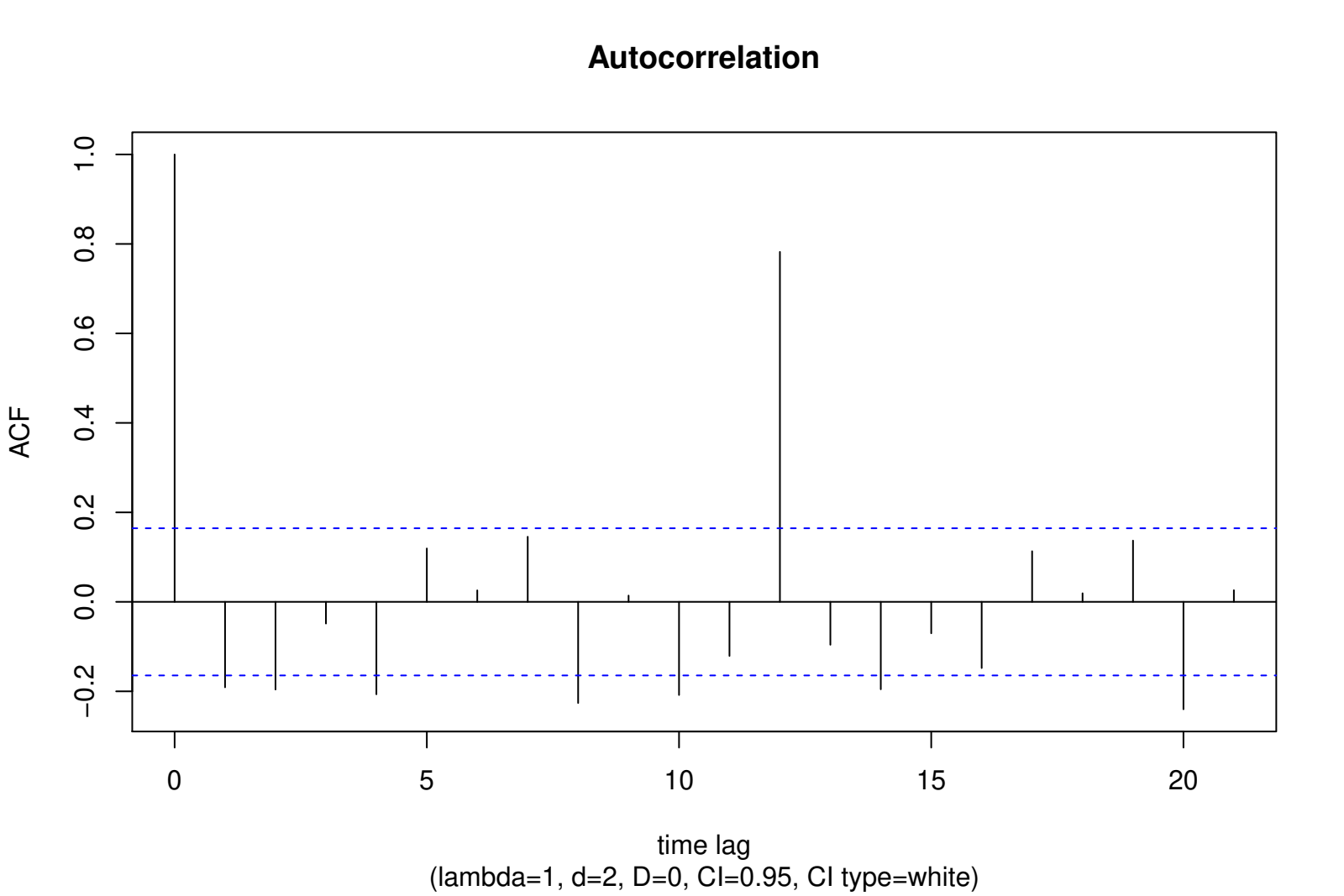
Autocorrelation
ACF
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
0
5
10
15
20
time lag
(lambda=1, d=2, D=0, CI=0.95, CI type=white)