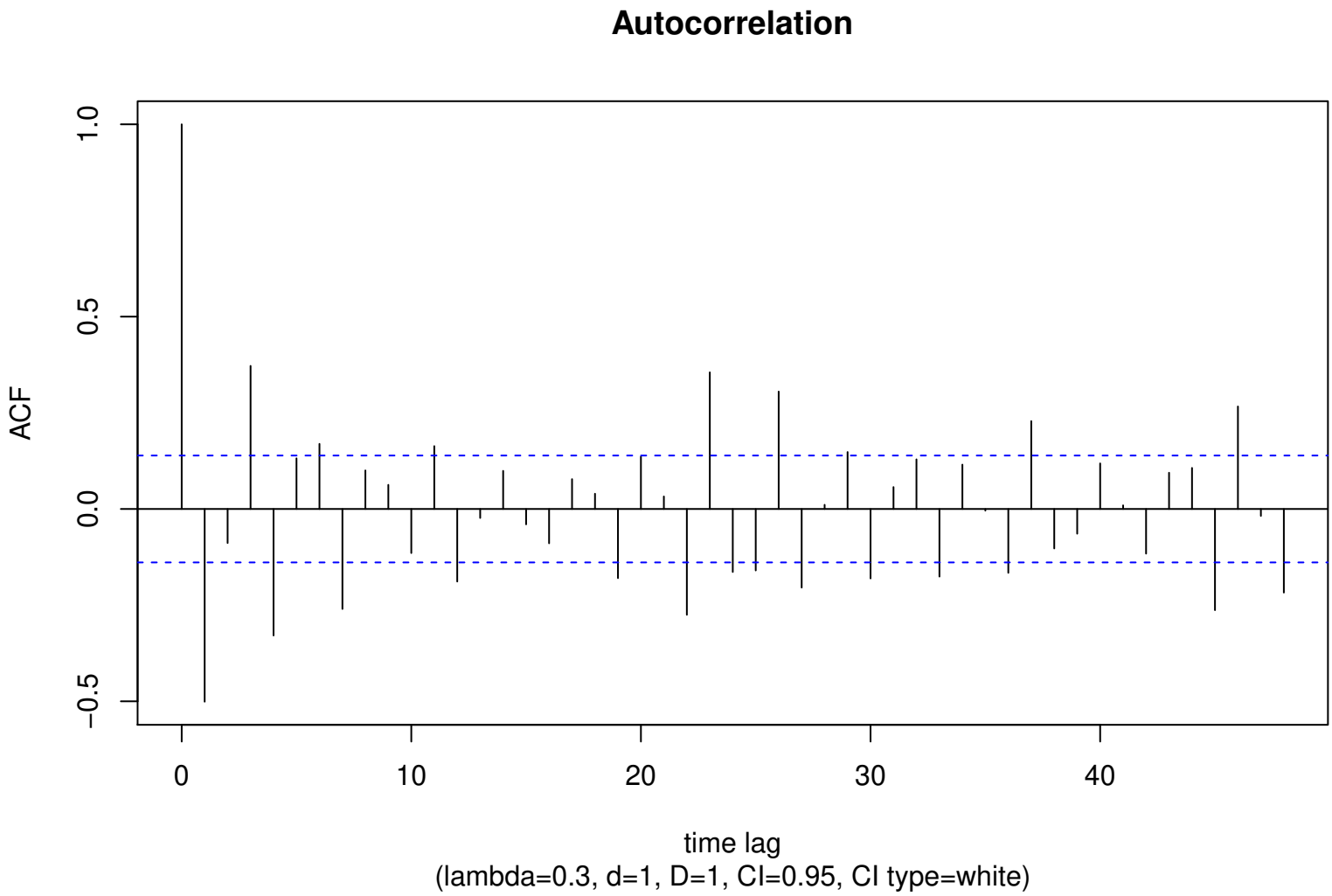
Autocorrelation
ACF
1.0
0.5
0.0
−0.5
0
10
20
30
40
time lag
(lambda=0.3, d=1, D=1, CI=0.95, CI type=white)