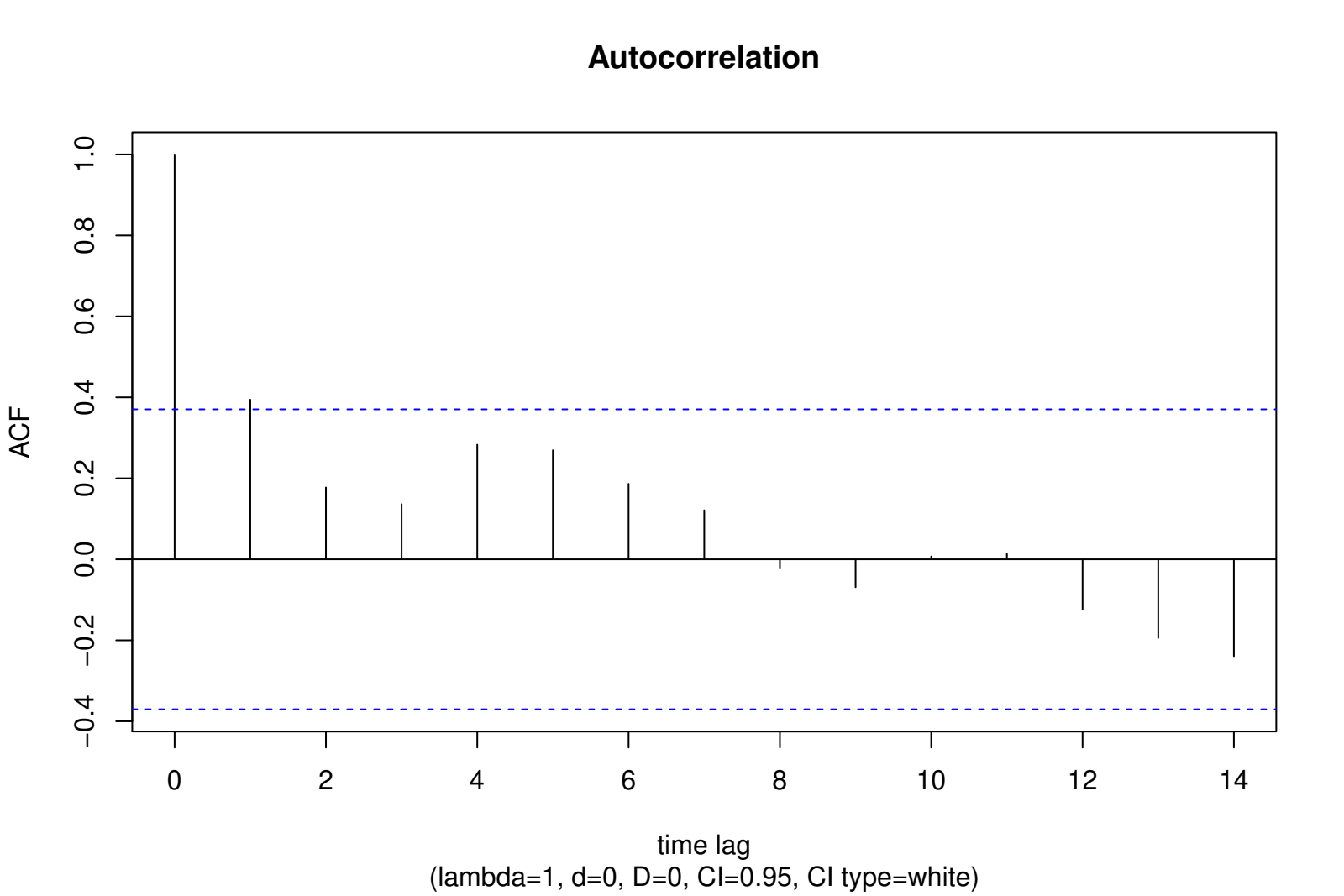
Autocorrelation
ACF
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
0
2
4
6
8
10
12
14
time lag
(lambda=1, d=0, D=0, CI=0.95, CI type=white)