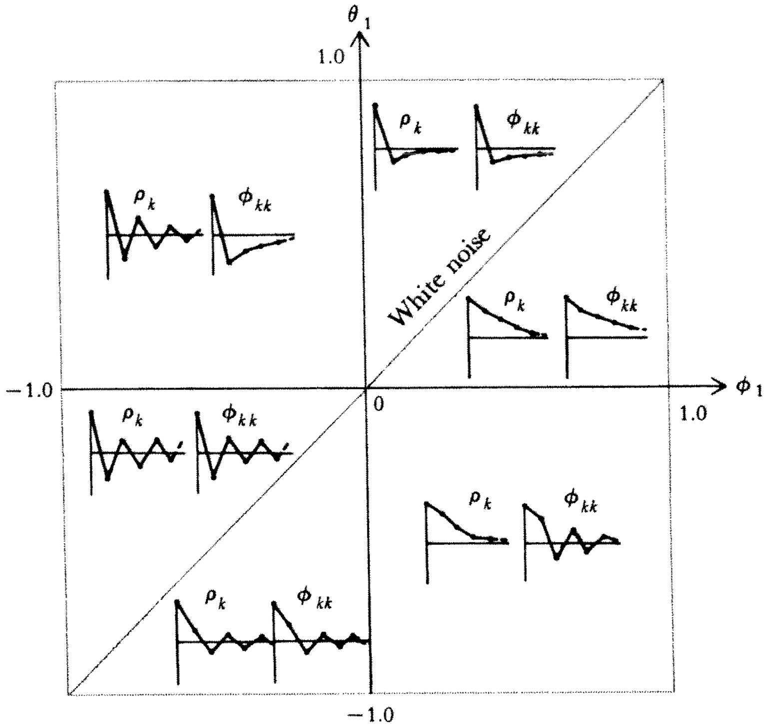

FIG. 3.11 Autocorrelation and partial autocorrelation functions ρ_k and ϕ_{kk} for various ARMA (1, 1) models

Box ja Jenkins (1976)

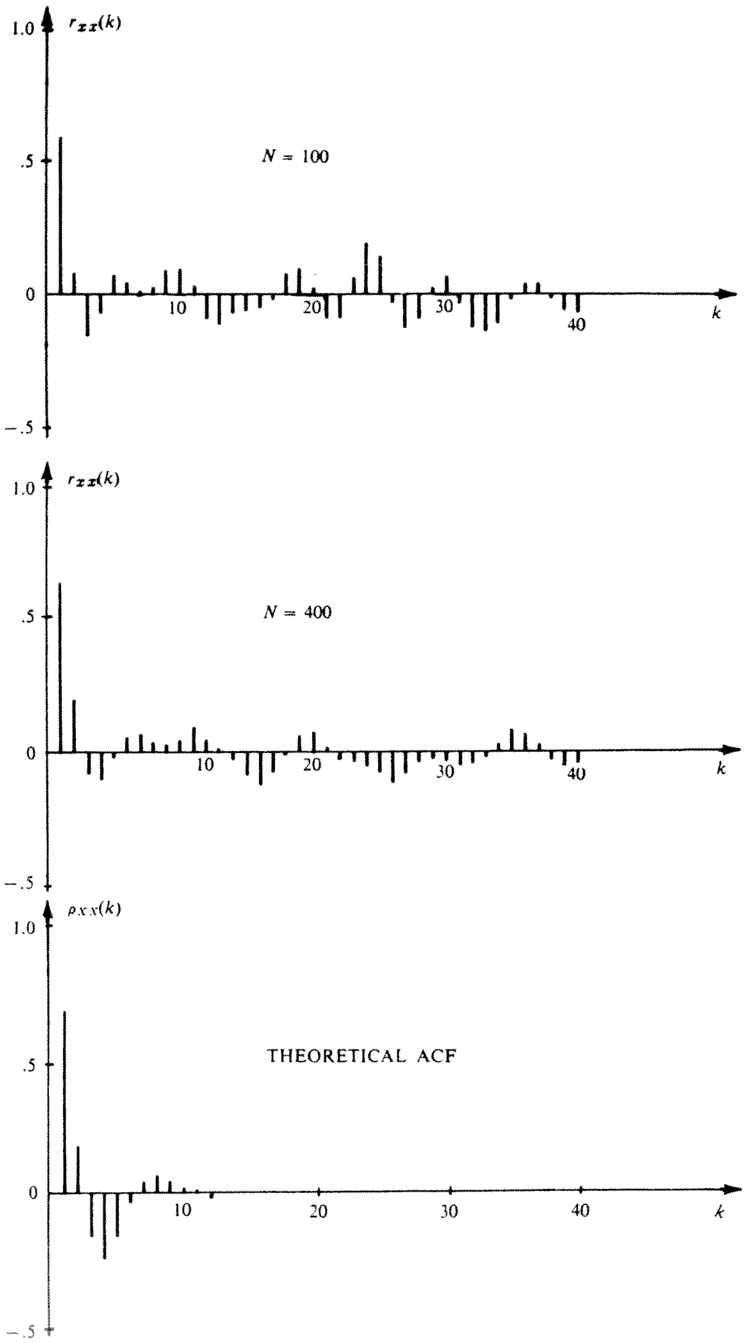

FIG. 5.13: Theoretical and sample autocorrelations for a second-order autoregressive process $y_t = y_{t-1} - 0.5\,y_{t-2} + z_t$

Lähde on Jenkins ja Watts (1968):
Spectral Analysis and its Applications,