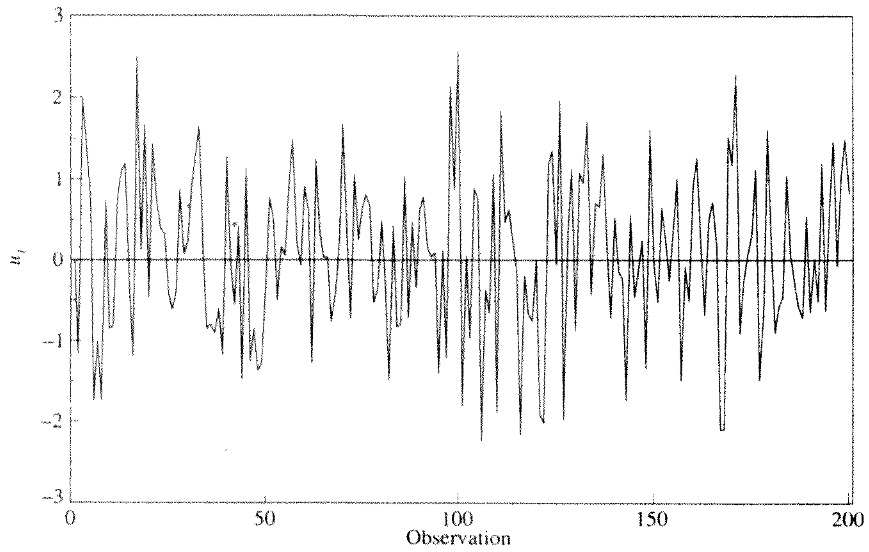

FIG 1.10. AR = 0.0; MA = 0.0

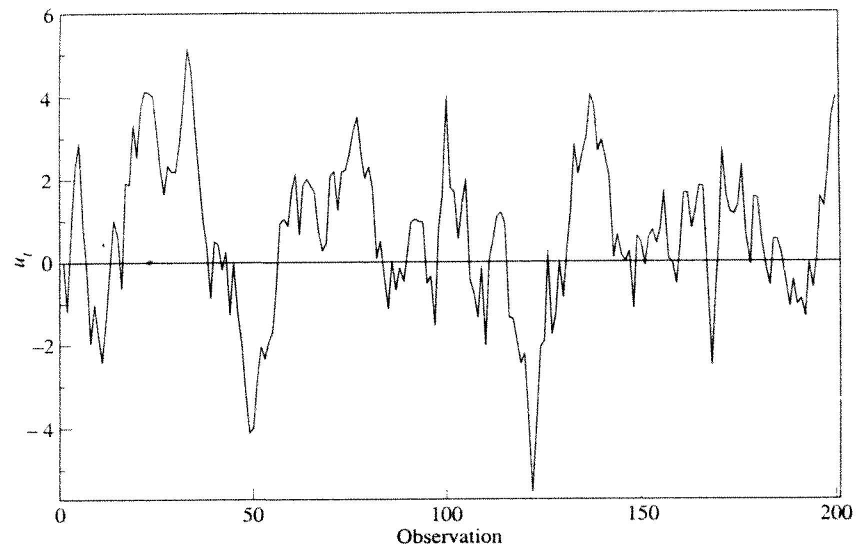

FIG 1.16. AR = 0.9; MA = 0.0

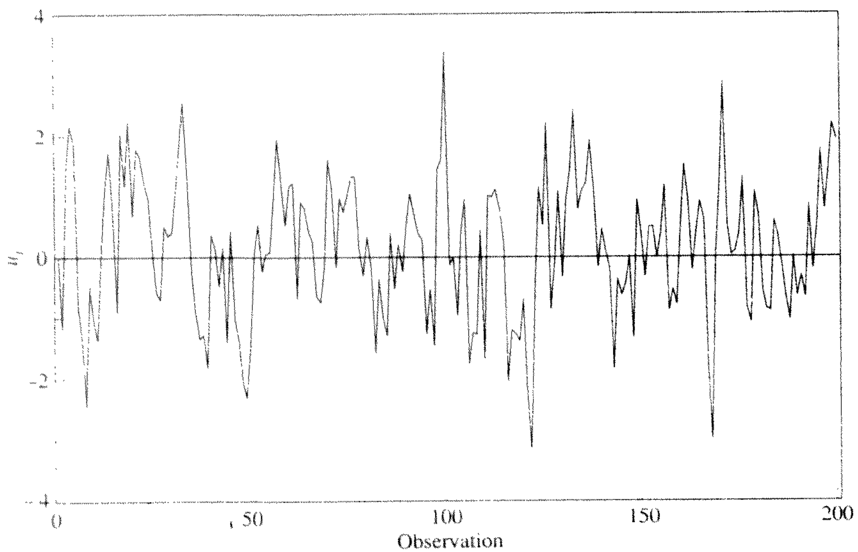

FIG 1.13. AR = 0.5; MA = 0.0

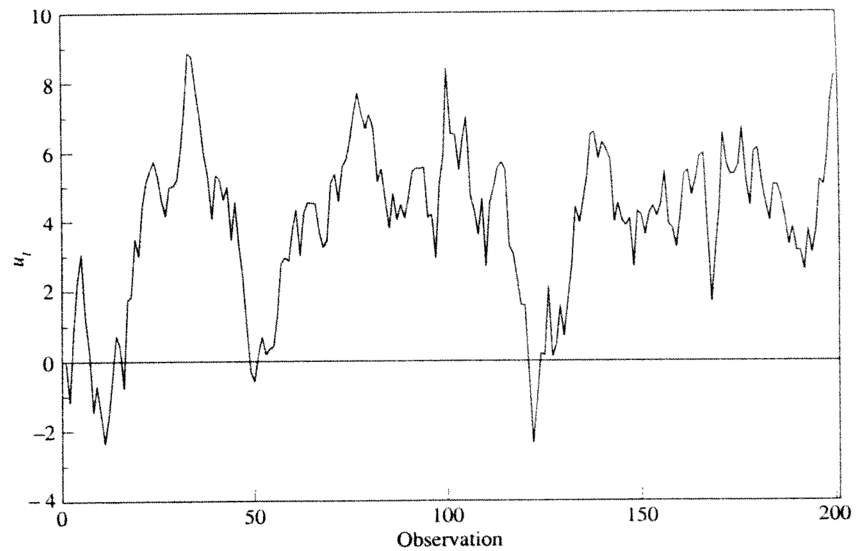

FIG 1.18. AR = 0.99; MA = 0.0

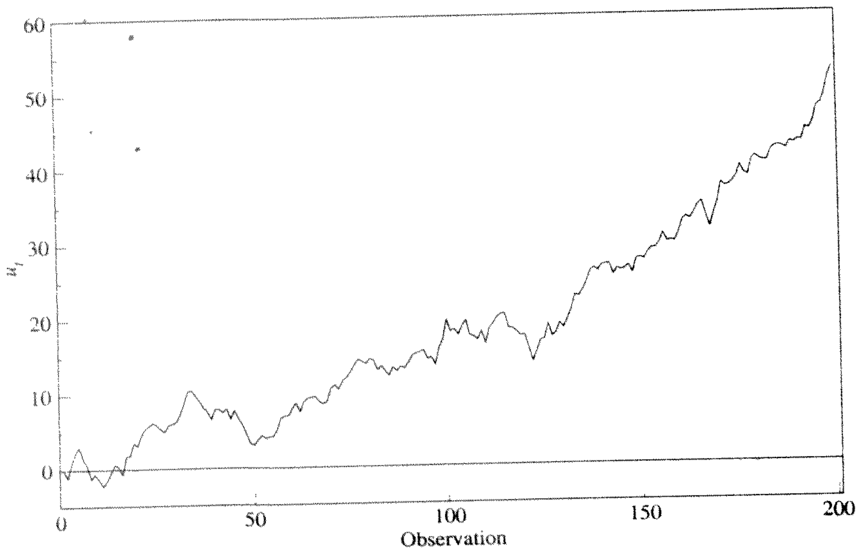

Fig 1.20. AR = 1.01; MA = 0.00

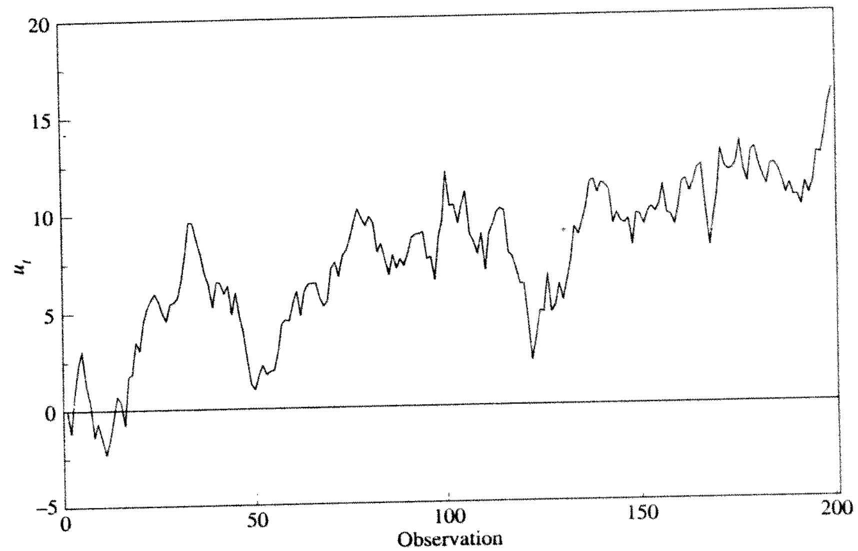

Fig 1.19. AR = 1.00; MA = 0.00

Lähde: Banerjee, Dolado, Galbraith ja Hendry (1993): Co-Integration, Error-Correction, and the Econometric Analysis of Non-Stationary Data. OUP.