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Econ 582

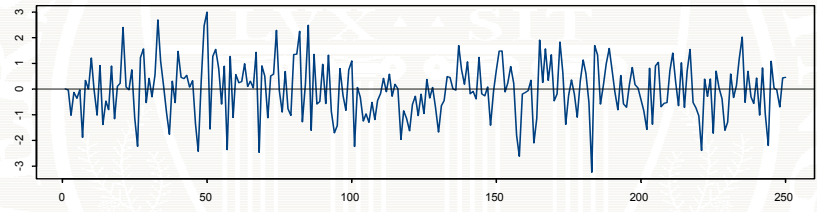
Univariate Stationary Time Series

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March 28, 2011

1

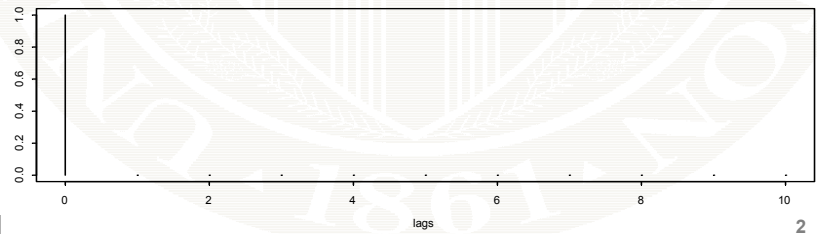
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Gaussian White Noise



The top plot shows a time series of Gaussian White Noise. The x-axis represents time from 0 to 250, and the y-axis represents the value of the series, ranging from -3 to 3. The plot displays a highly volatile, random signal fluctuating around zero.

Theoretical ACF



The bottom plot shows the theoretical Autocorrelation Function (ACF) for Gaussian White Noise. The x-axis is labeled 'lags' and ranges from 0 to 10. The y-axis is labeled 'ACF' and ranges from 0.0 to 1.0. The plot shows a single vertical line at lag 0 with a value of 1.0, and all other lags have an ACF of 0.0.

2

