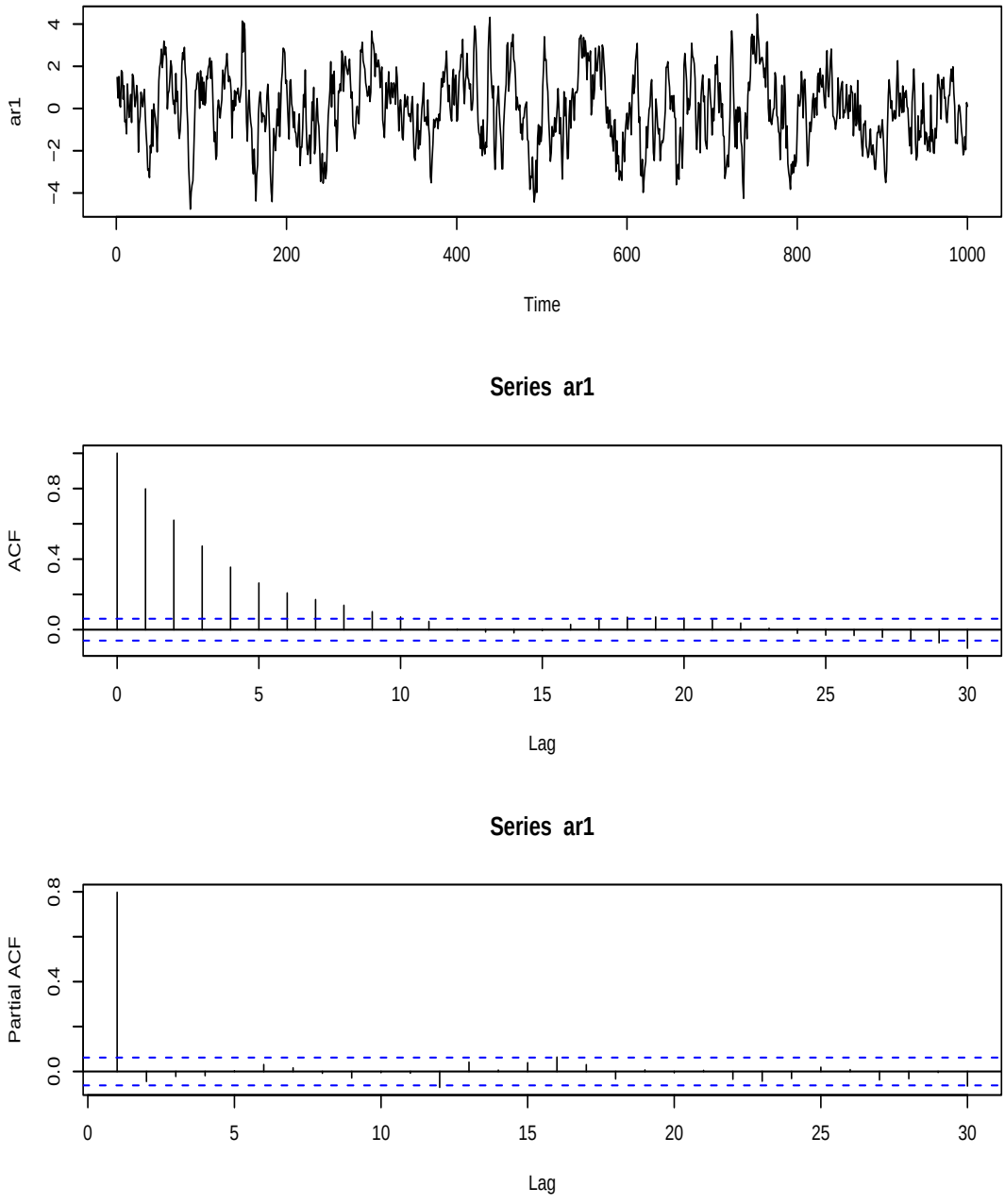

FIG. 17 – Simulation d'un $AR1 : X_t = 0.8X_{t-1} + \epsilon_t$, auto-corrélation et auto-corrélation partielle.

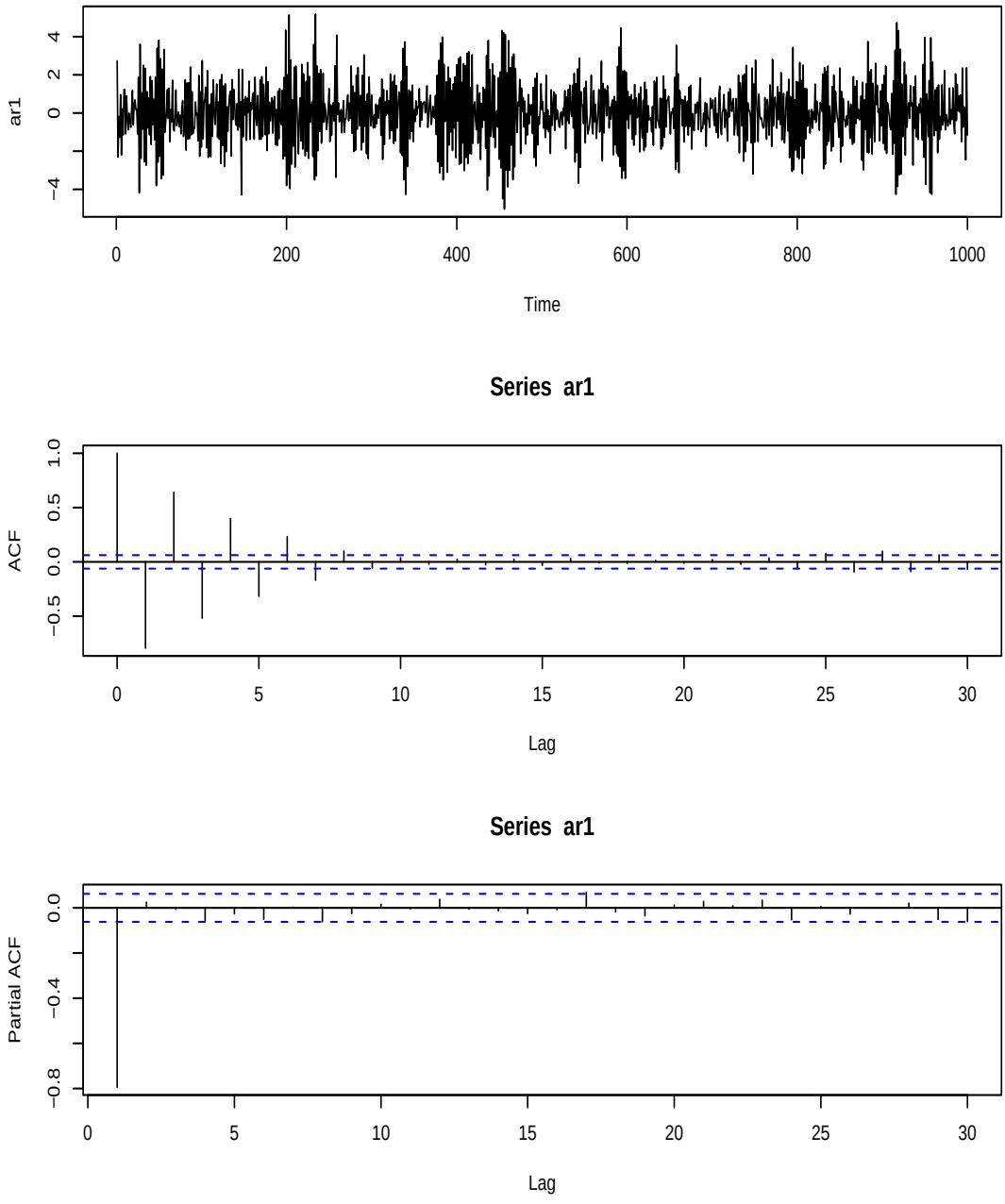

FIG. 18 – Simulation d'un $AR1 : X_t = -0.8X_{t-1} + \epsilon_t$, auto-corrélation et auto-corrélation partielle.

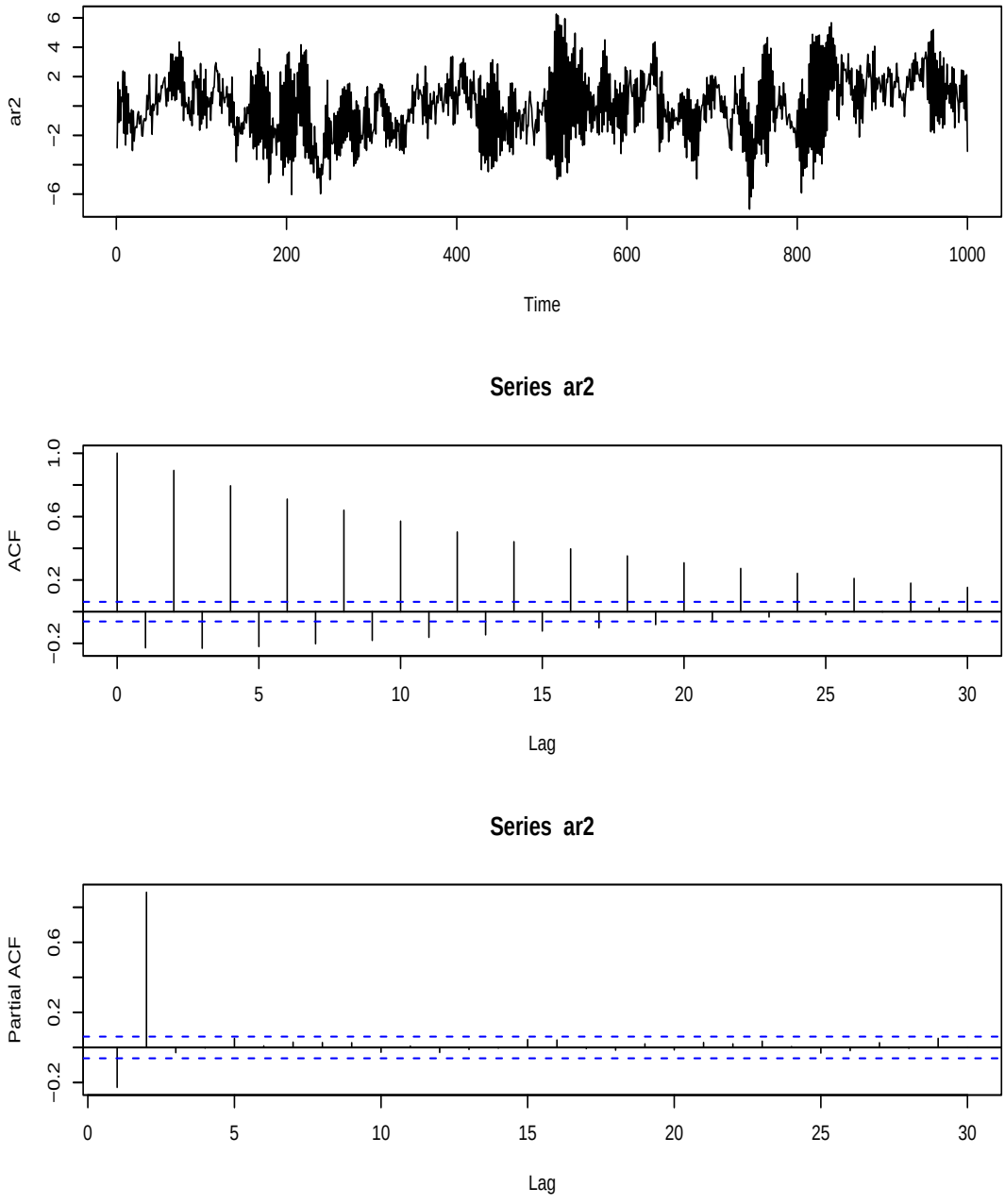

FIG. 19 – Simulation d'un AR_2 : $X_t = 0.9X_{t-2} + \epsilon_t$, auto-corrélation et auto-corrélation partielle.

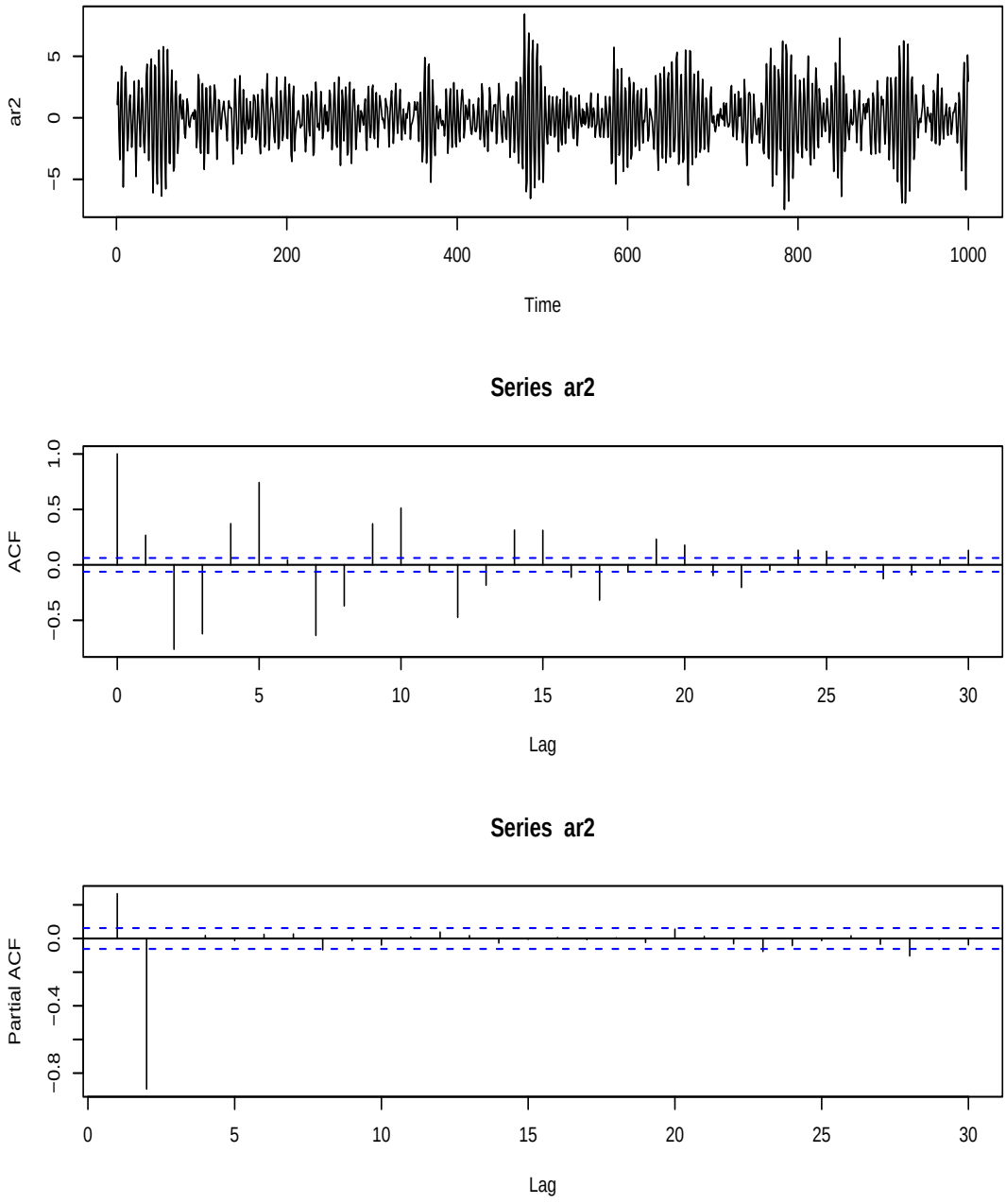

FIG. 20 – Simulation d'un AR_2 : $X_t = -0.5X_{t-1} - 0.9X_{t-2} + \epsilon_t$, auto-corrélation et auto-corrélation partielle.

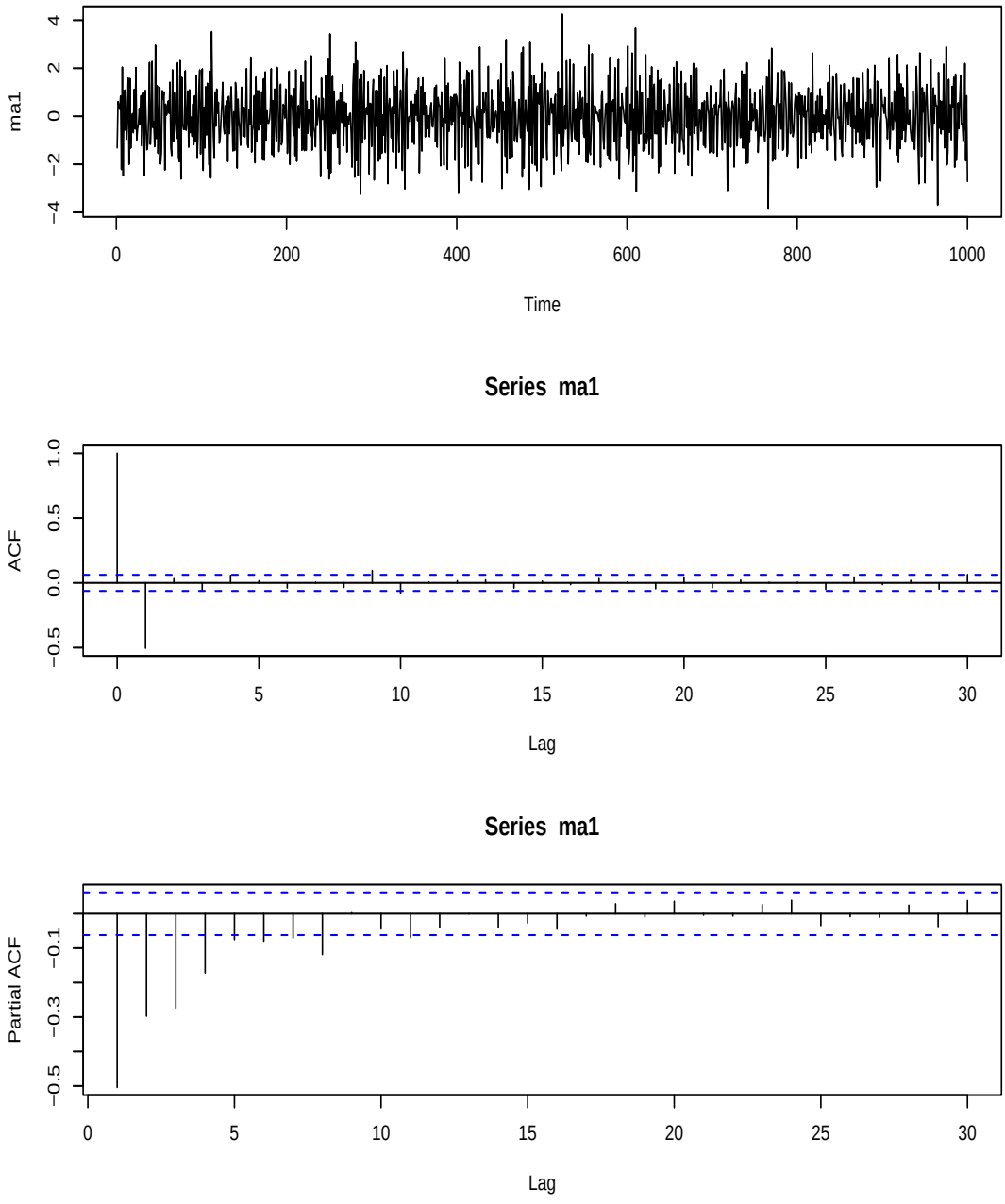

FIG. 21 – Simulation d'un MA_1 : $X_t = \epsilon_t - 0.8\epsilon_{t-1}$, auto-corrélation et auto-corrélation partielle.

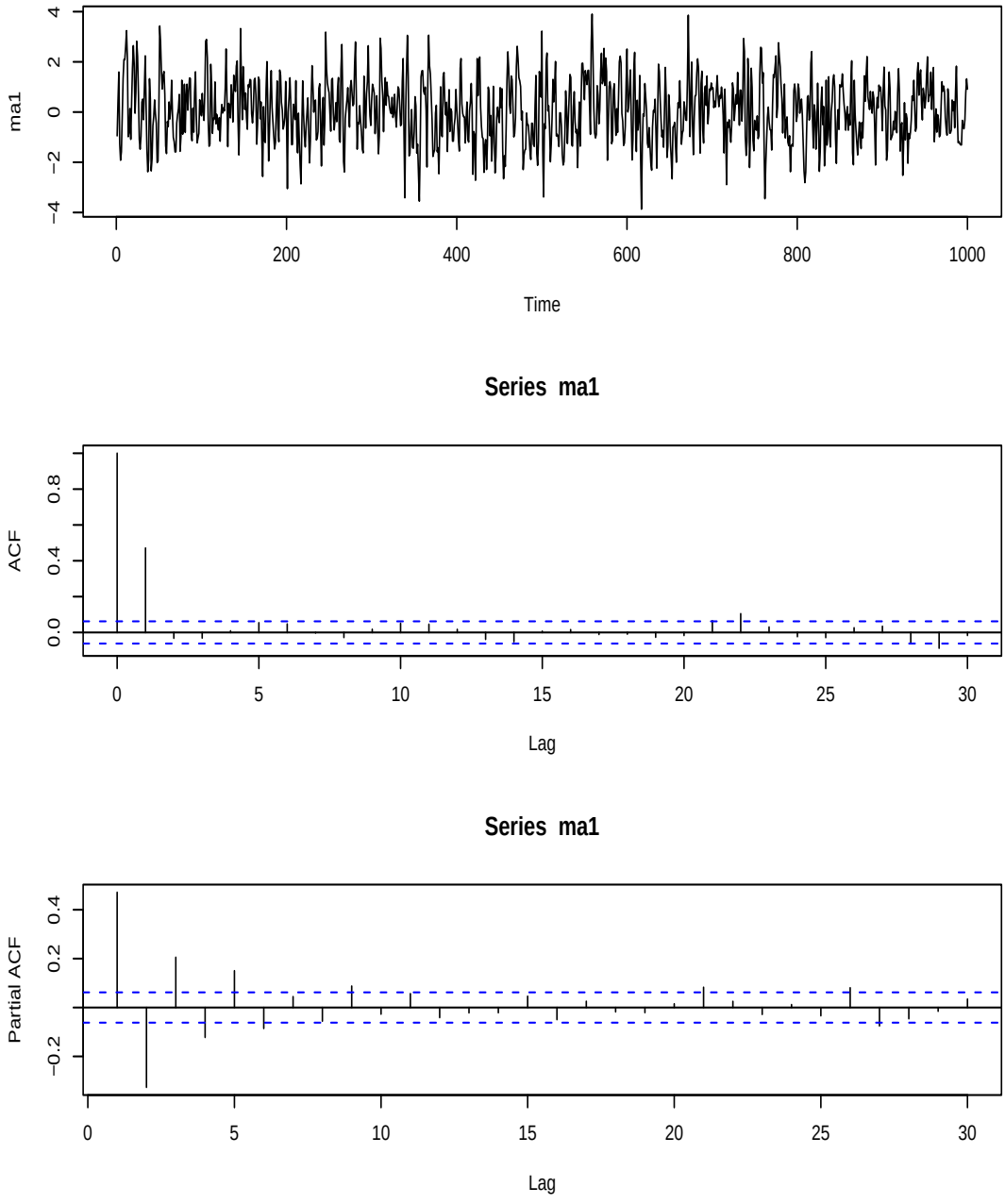

FIG. 22 – Simulation d'un MA_1 : $X_t = \epsilon_t + 0.8\epsilon_{t-1}$, auto-corrélation et auto-corrélation partielle.

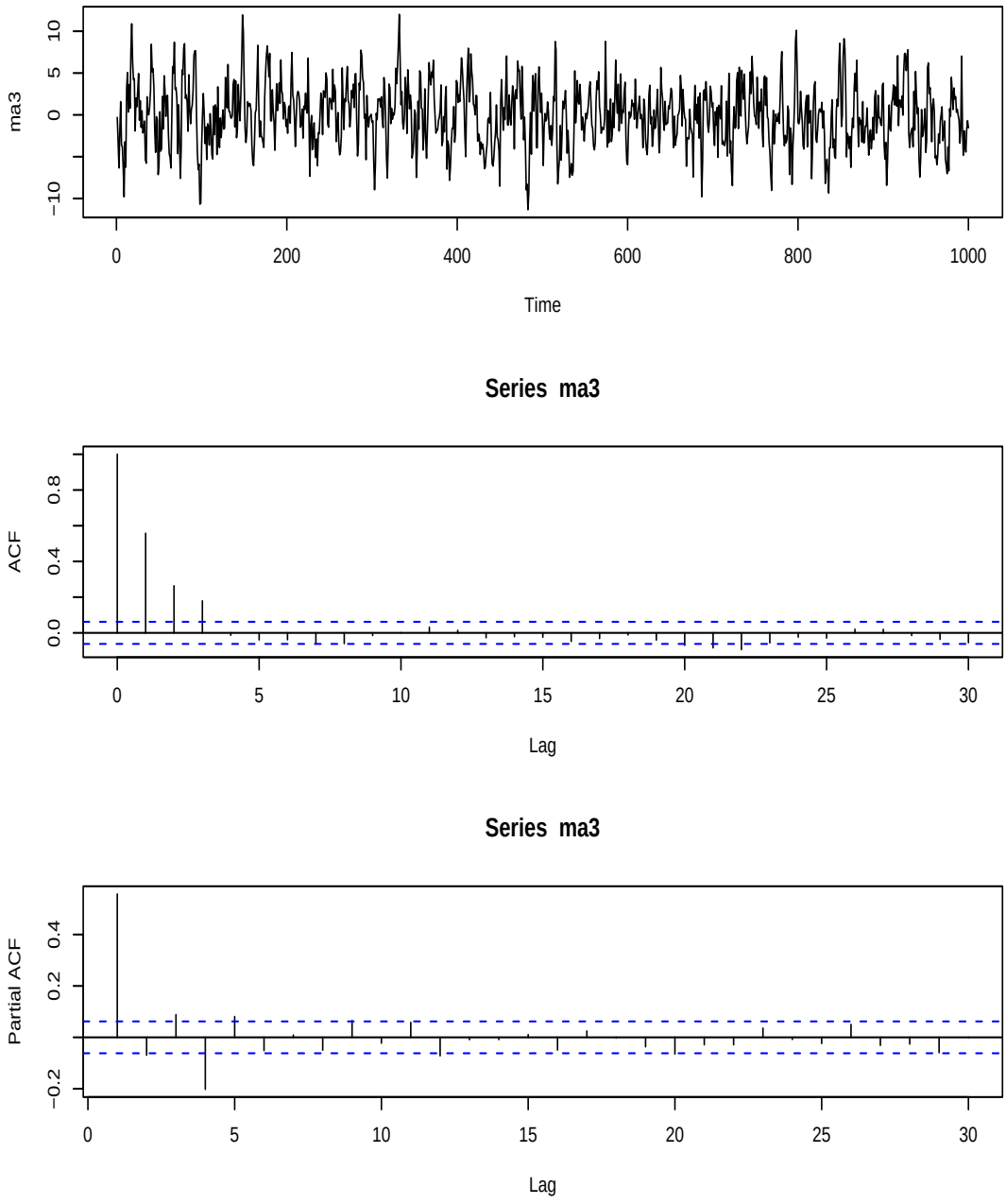

FIG. 23 – Simulation d'un MA_3, auto-corrélation et auto-corrélation partielle.