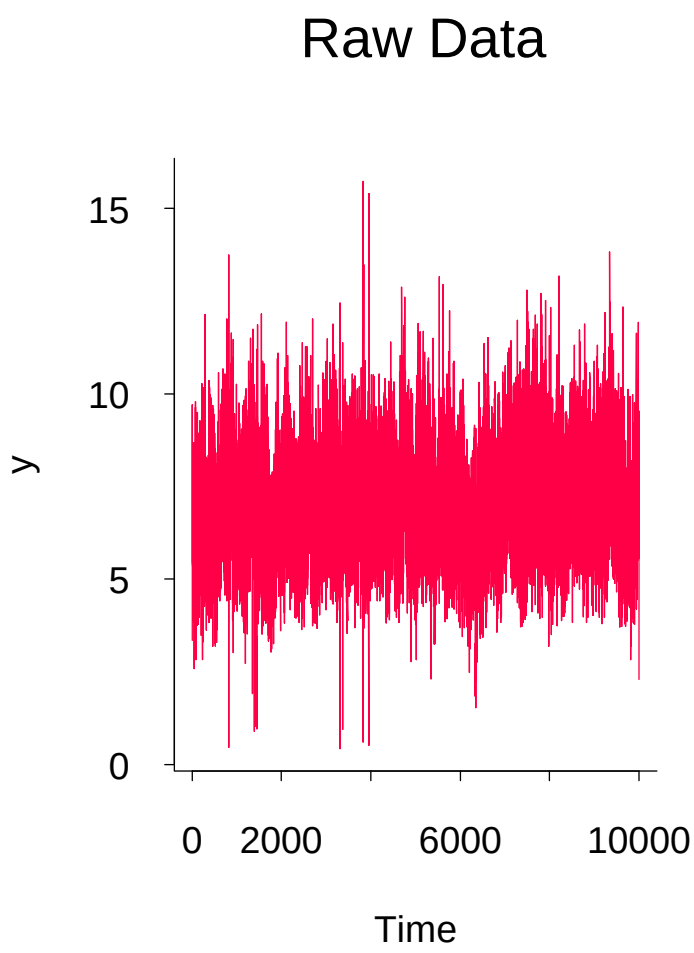
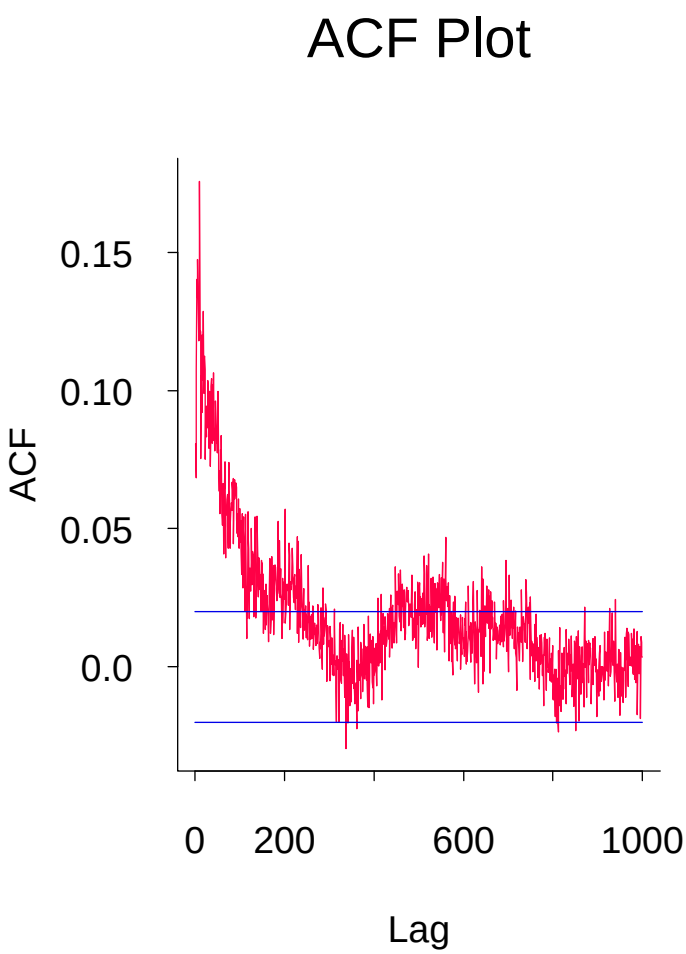
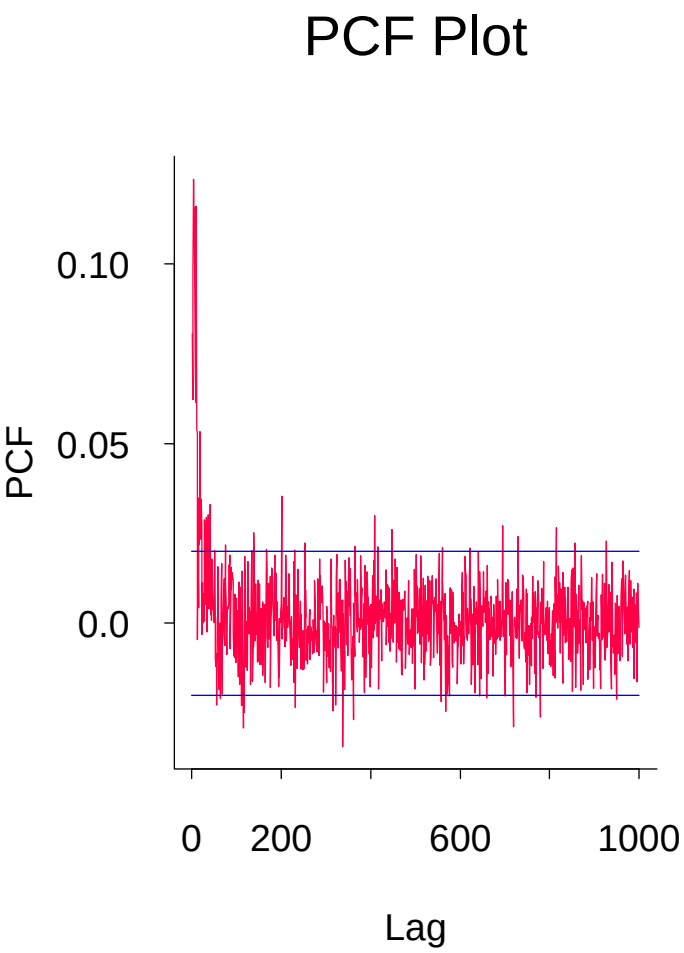
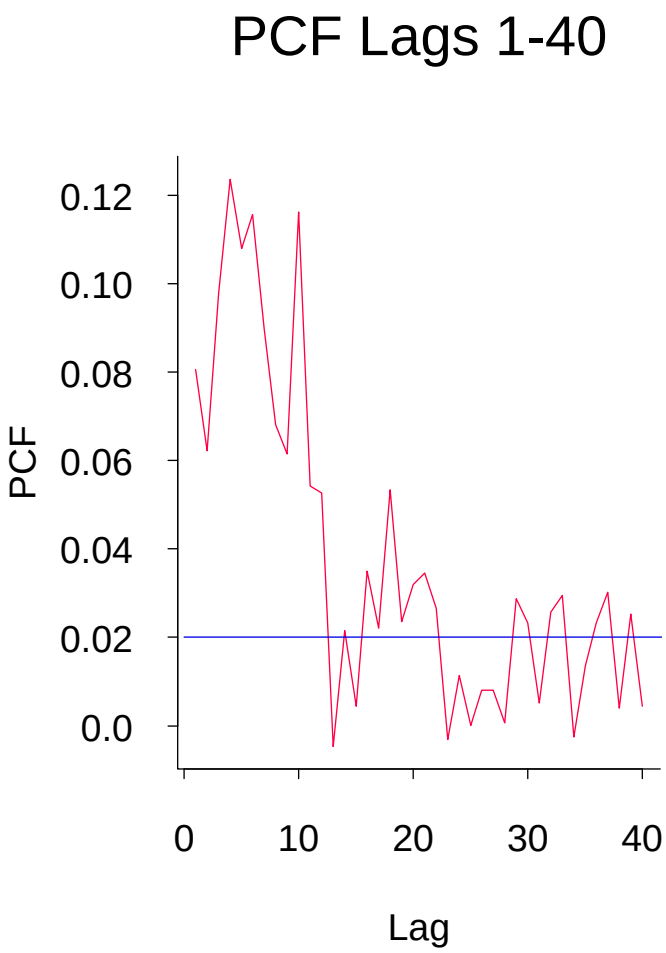
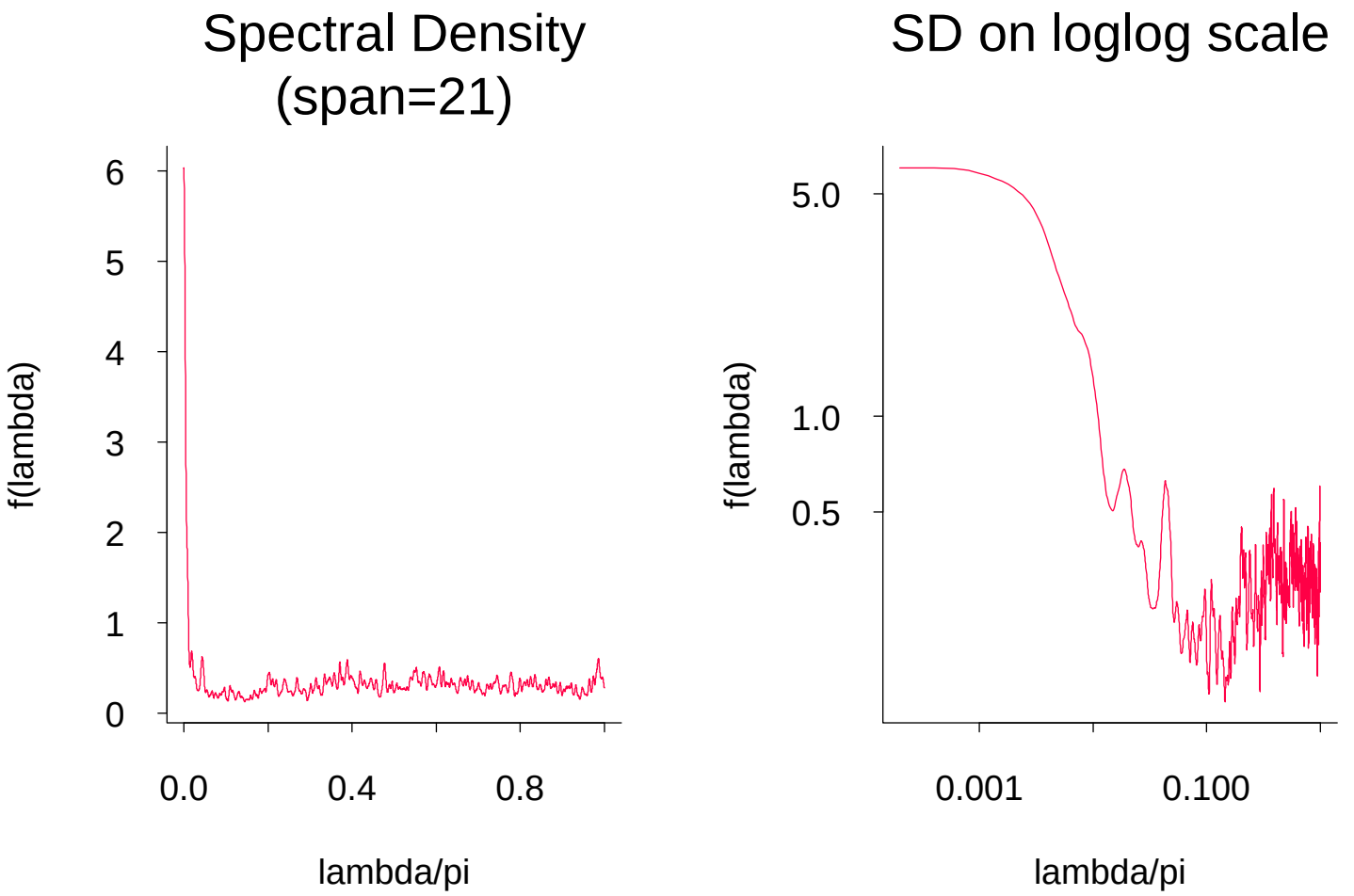

Raw Data
y
15
10
5
0
0
2000
6000
10000
Time

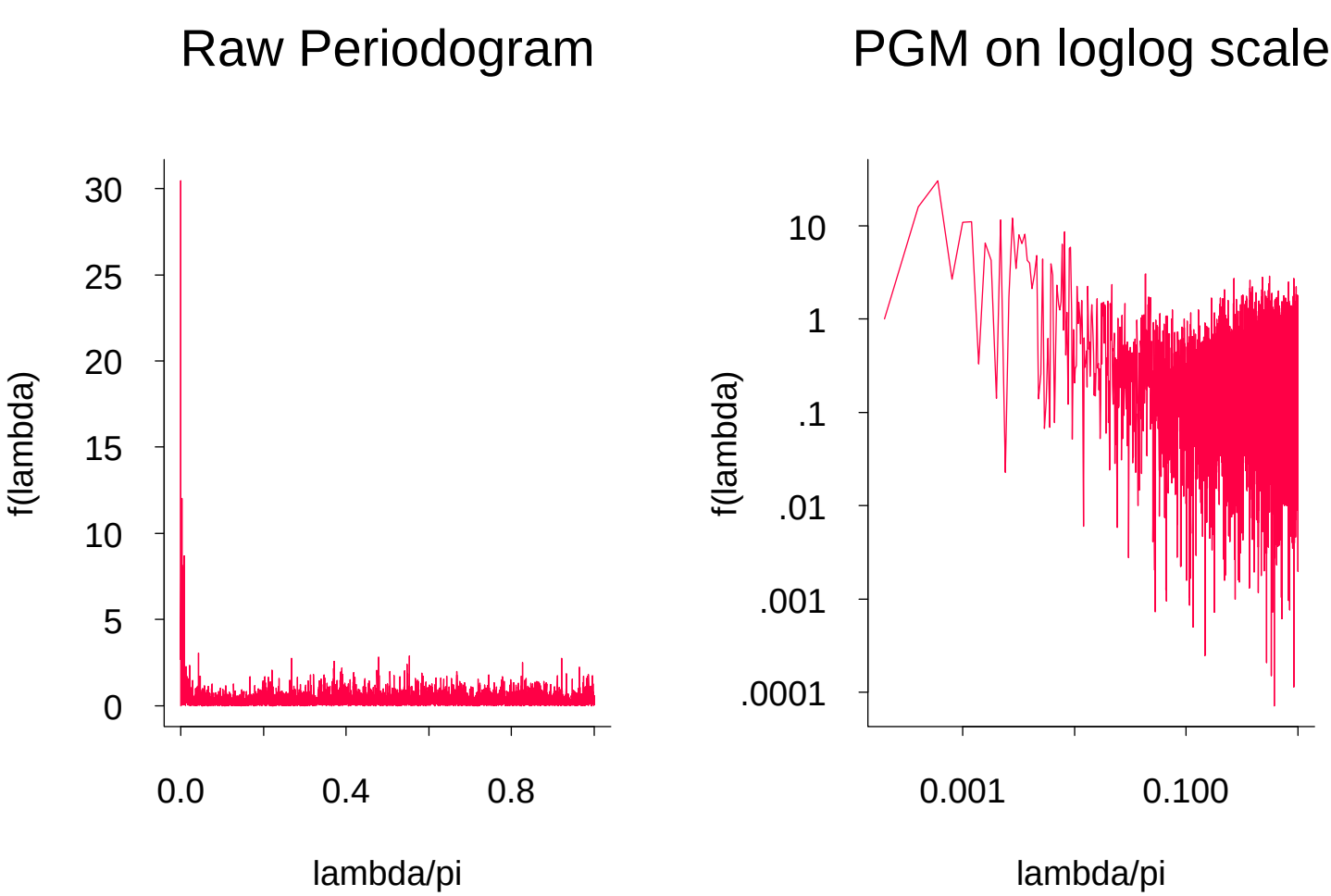

ACF Plot
ACF
0.15
0.10
0.05
0.0
0
200
600
1000
Lag


PCF Plot
PCF
0.10
0.05
0.0
0
200
600
1000
Lag

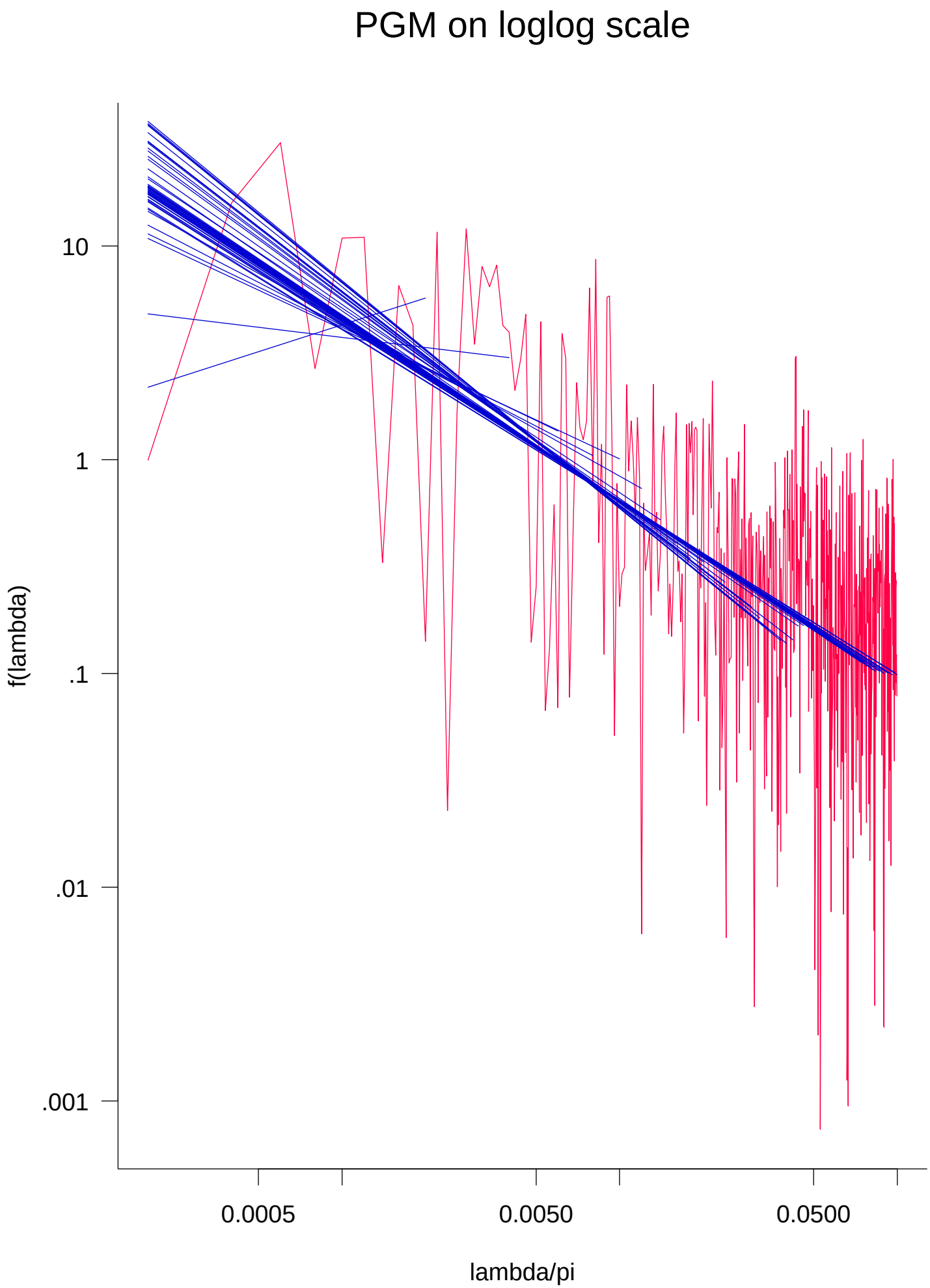

PCF Lags 1-40
PCF
0.12
0.10
0.08
0.06
0.04
0.02
0.0
0
10
20
30
40
Lag

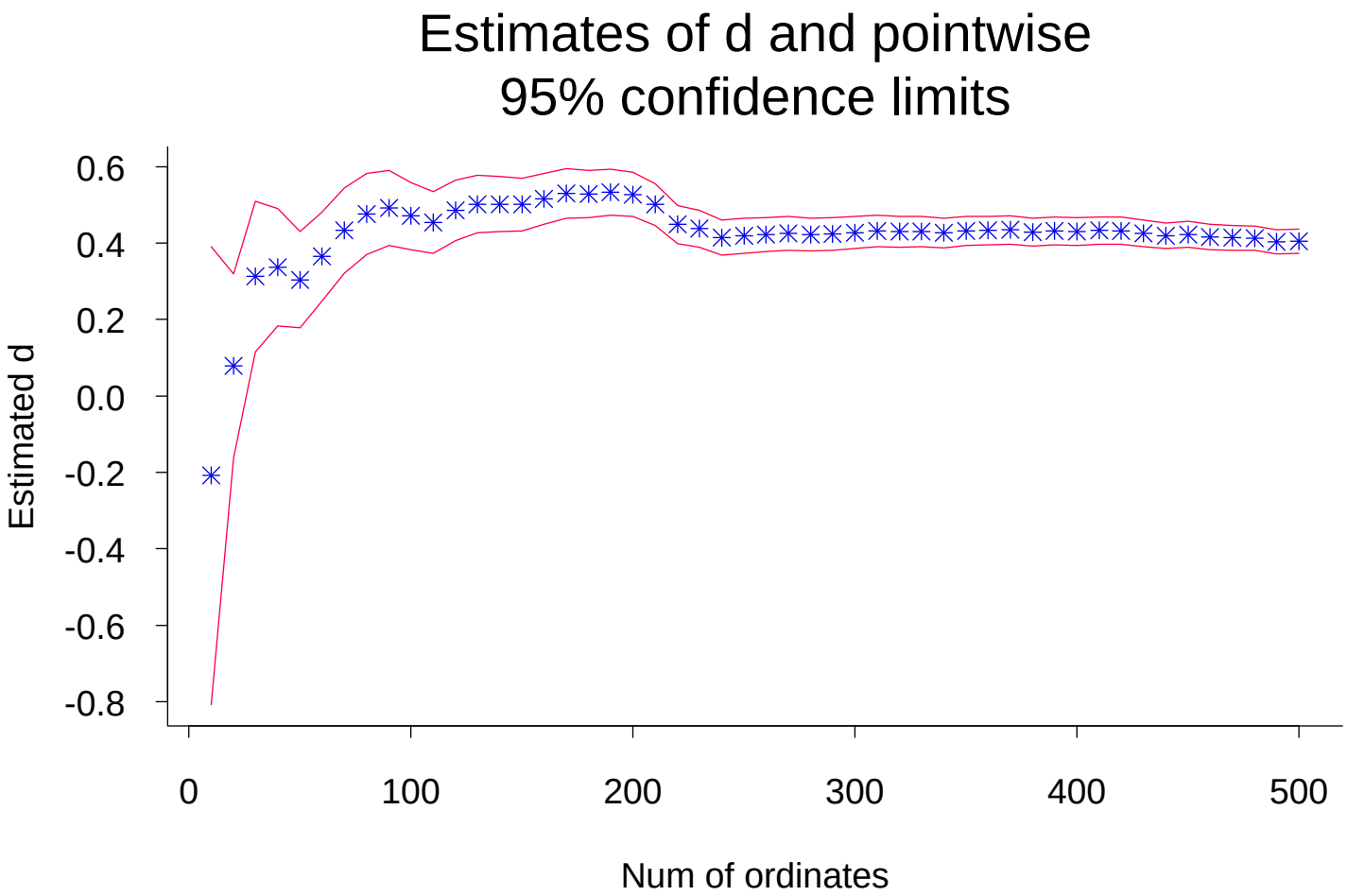

Spectral Density
(span=21)
f(lambda)
6
5
4
3
2
1
0
0.0
0.4
0.8
lambda/pi

SD on loglog scale
f(lambda)
5.0
1.0
0.5
0.001
0.100
lambda/pi


Raw Periodogram
f(lambda)
30
25
20
15
10
5
0
0.0
0.4
0.8
lambda/pi

PGM on loglog scale
f(lambda)
10
1
.1
.01
.001
.0001
0.001
0.100
lambda/pi


PGM on loglog scale
10
1
.1
.01
.001
f(lambda)
0.0005
0.0050
0.0500
lambda/pi


Estimates of d and pointwise
95% confidence limits
Estimated d
0.6
0.4
0.2
0.0
-0.2
-0.4
-0.6
-0.8
0
100
200
300
400
500
Num of ordinates