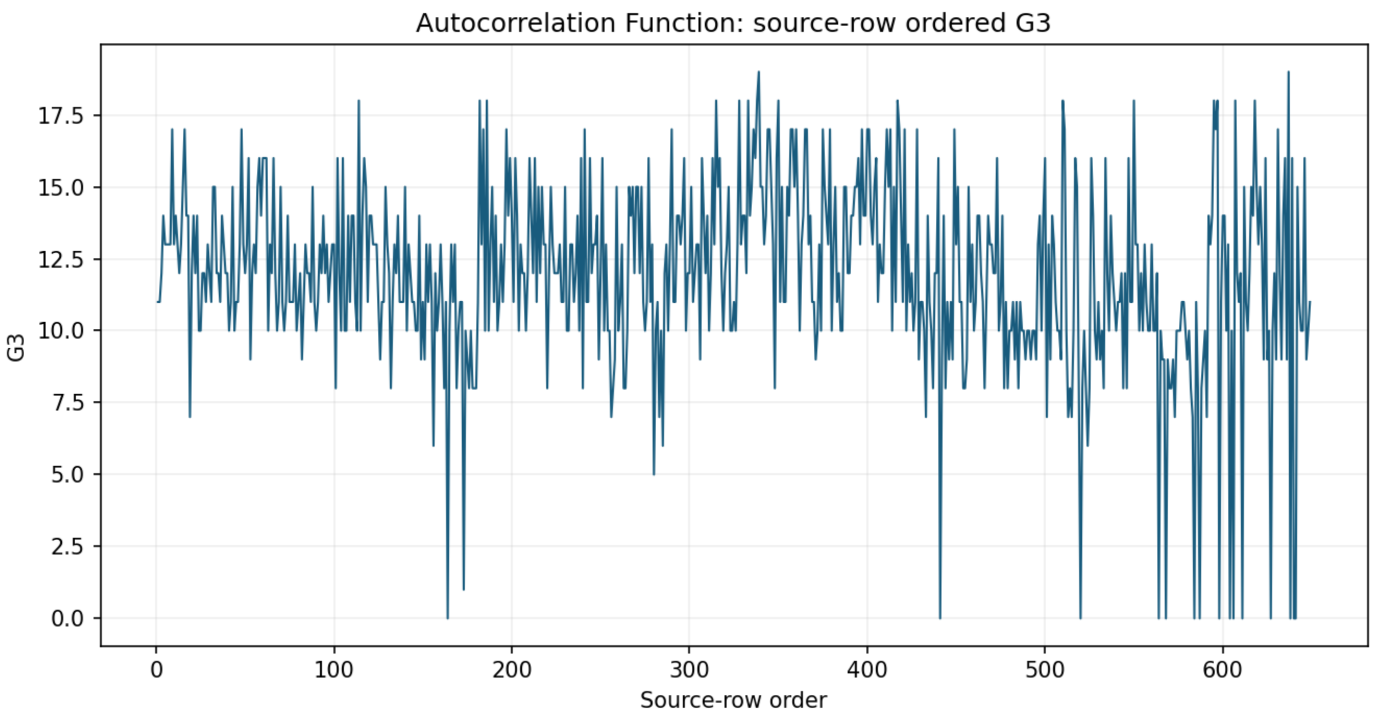
Autocorrelation Function

serial_dependence_analysis | source-row order | page 1



Method type: serial_dependence_analysis

Design: Sample autocorrelation of G3 through lag 20 with Bartlett-style 95% intervals.

Formula: rho_k=sum((y_t-ybar)(y_(t-k)-ybar))/sum((y_t-ybar)^2)

Variables: G3

Series order: source-row order

n_series = 649

lag_1_acf = 0.18991499138005194

lag_5_acf = 0.1801650657088329

Autocorrelation Function

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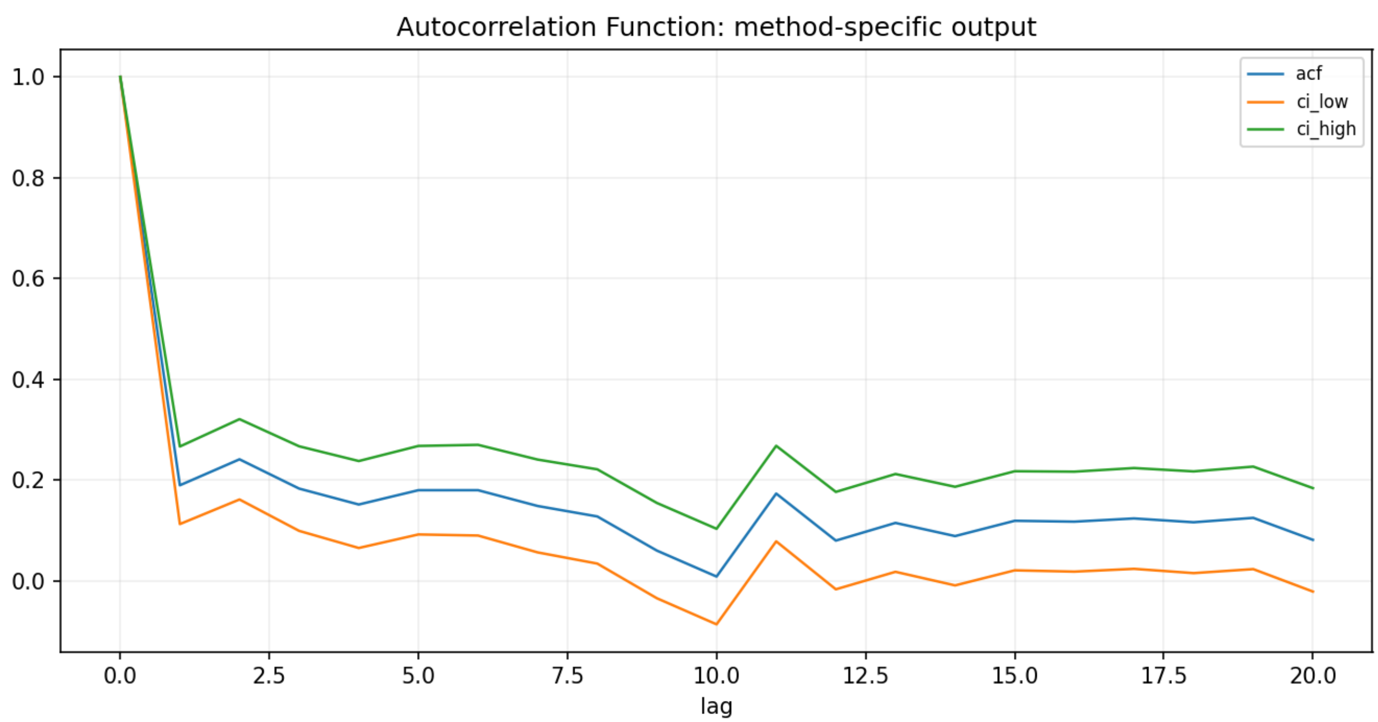

Autocorrelation Function

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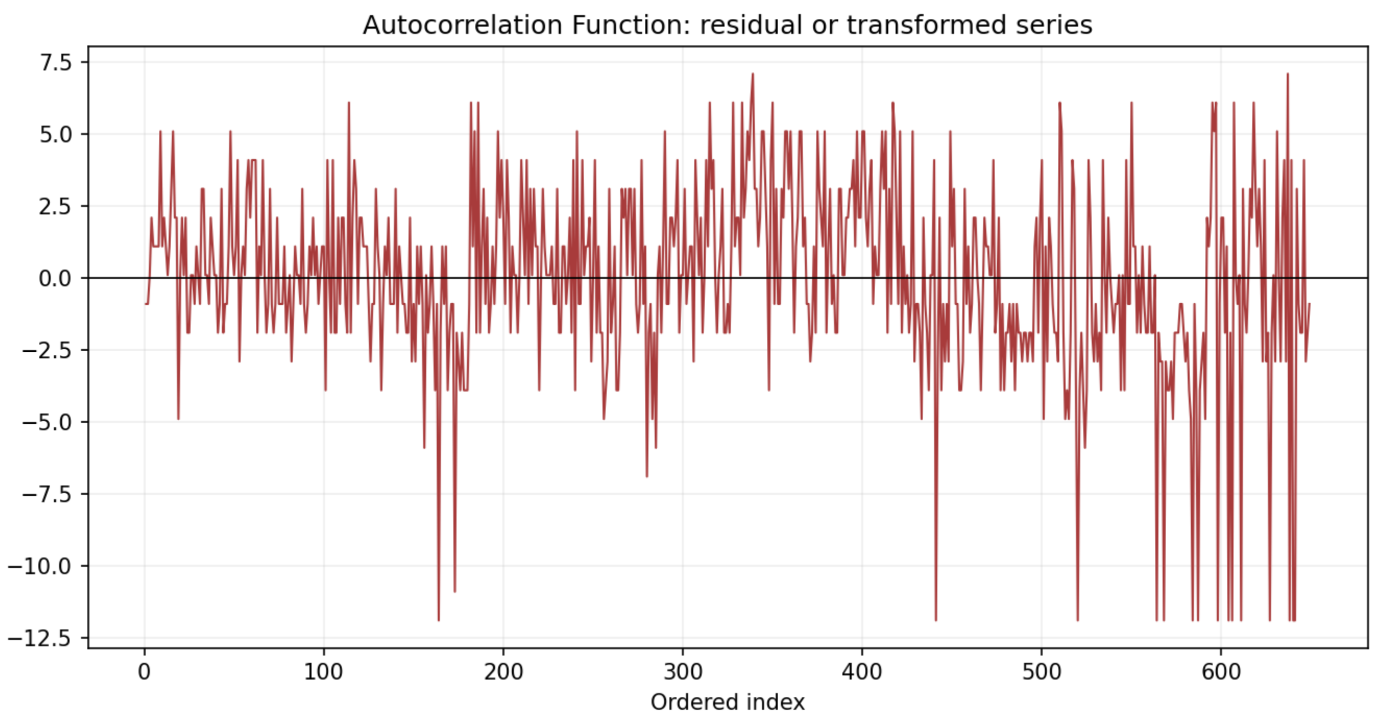

Autocorrelation Function

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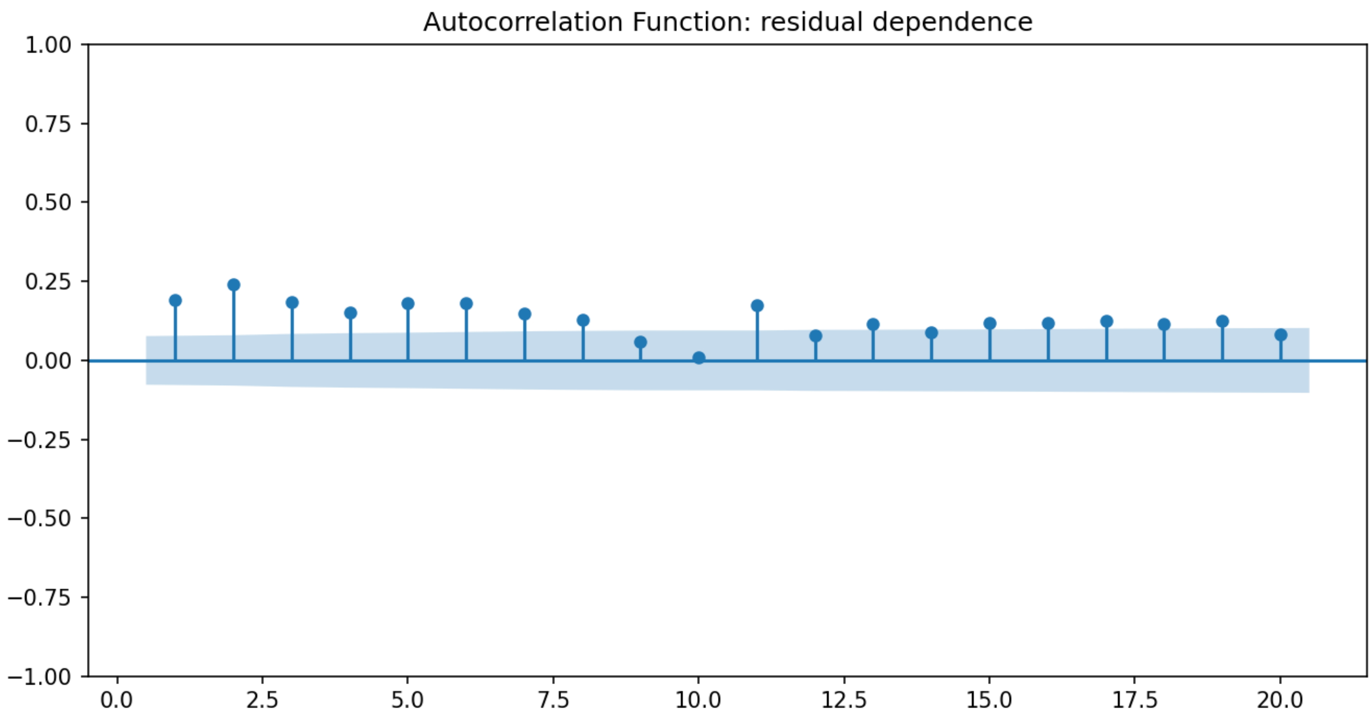

Autocorrelation Function

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