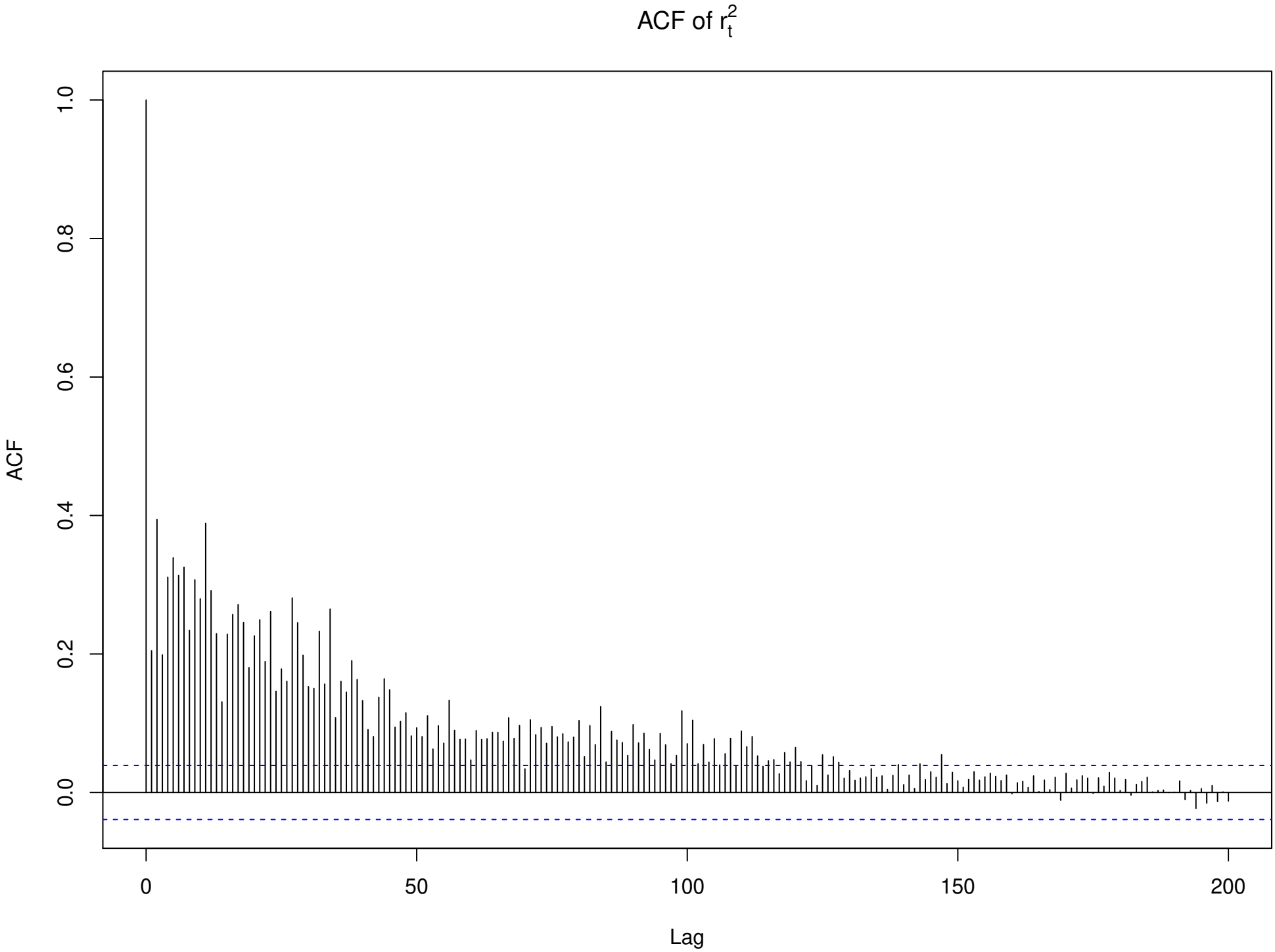
ACF of r_t^2
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
50
100
150
200
Lag