

Korrelation mellan 2 variabler

$$X \in N(0,1) \quad Y \in N(0,1) \quad \rho(X,Y) = \rho$$

$$\rho = 0$$

y

x

$$\rho = 0.9$$

y

x

$$\rho = -0.9$$

y

x

Korrelation i en stokastisk proces

$$X_t \in N(0, 1) \quad \rho(X_t, X_{t-1}) = \rho$$

$$\rho = 0$$

$$\rho = 0.9$$

$$\rho = -0.9$$