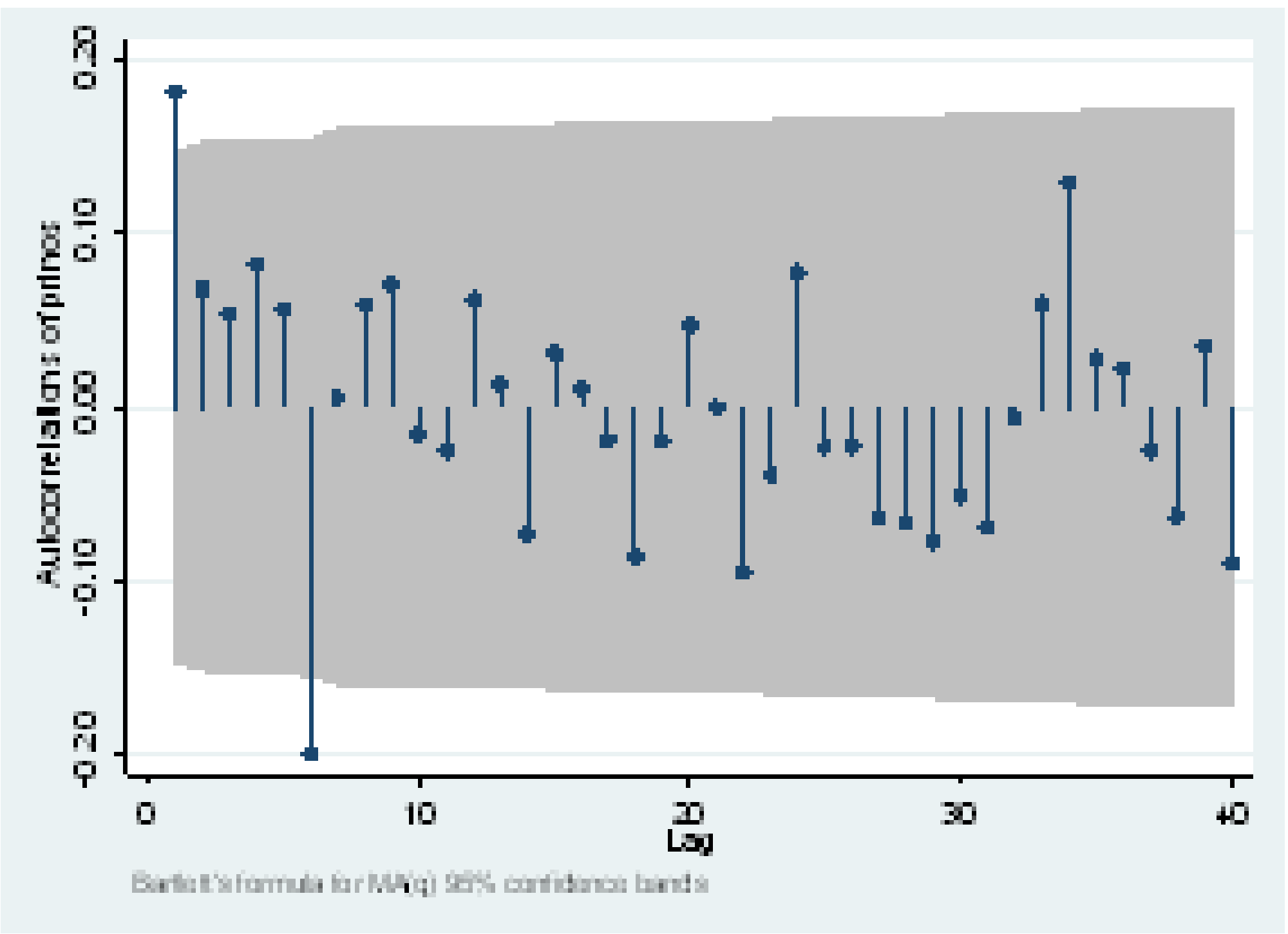
Autocorrelations of prices
0.20
0.10
0.00
-0.10
-0.20
0
10
20
30
40
Lag
Bartlett's formula for MA(q) 95% confidence bands