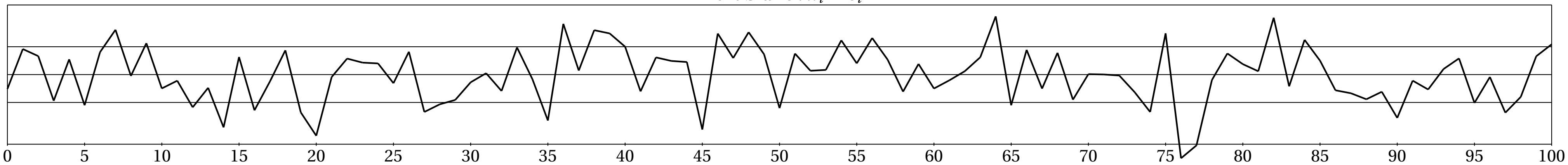
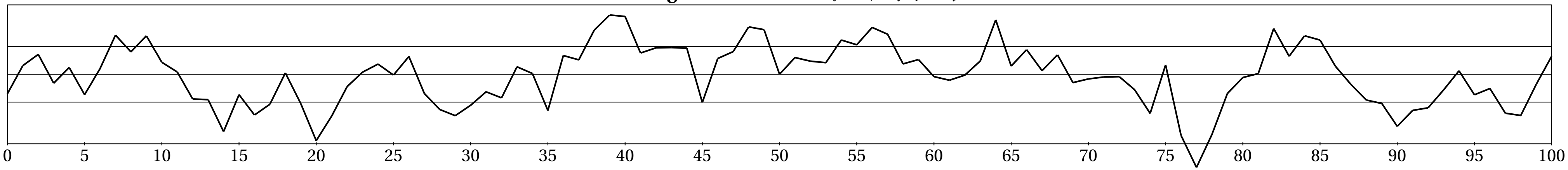
Document n°1 – Exemples de réalisations de processus simples

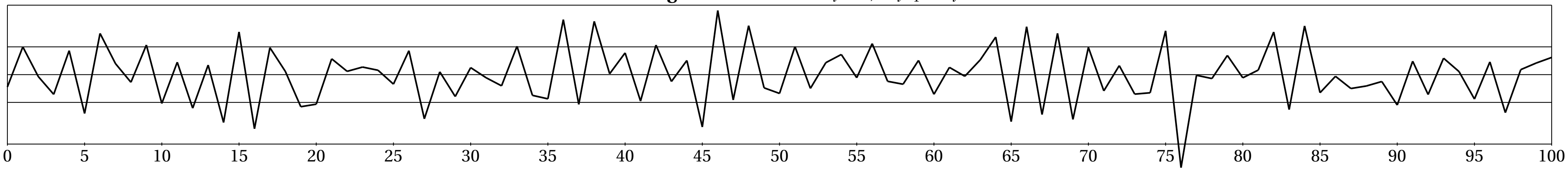
Bruit blanc : $x_t = \varepsilon_t$



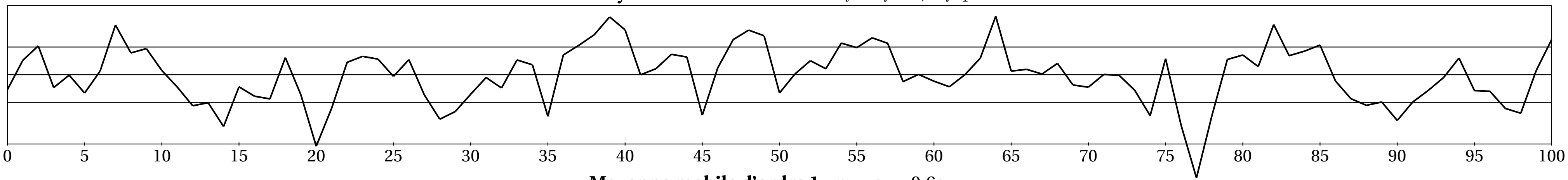
Auto-régressif d'ordre 1 : $x_t - 0{,}6x_{t-1} = \varepsilon_t$



Auto-régressif d'ordre 1 : $x_t + 0{,}6x_{t-1} = \varepsilon_t$



Moyenne mobile d'ordre 1 : $x_t = \varepsilon_t + 0{,}6\varepsilon_{t-1}$



Moyenne mobile d'ordre 1 : $x_t = \varepsilon_t - 0{,}6\varepsilon_{t-1}$