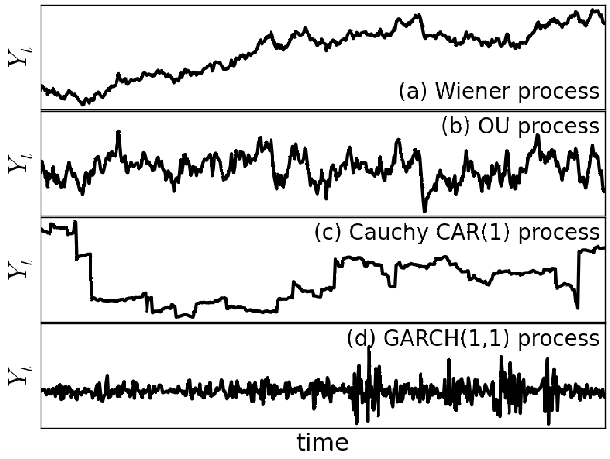
Y_t
(a) Wiener process
Y_t
(b) OU process
Y_t
(c) Cauchy CAR(1) process
Y_t
(d) GARCH(1,1) process
time