

Figure 1: Variance scaling with linear probability law

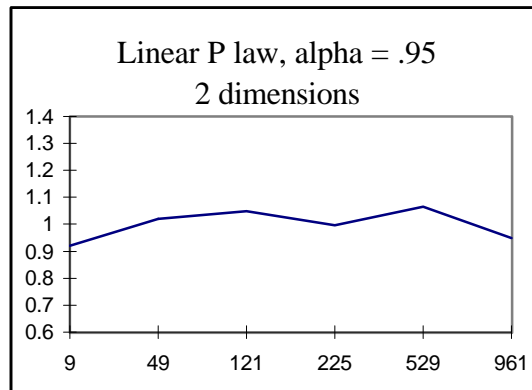
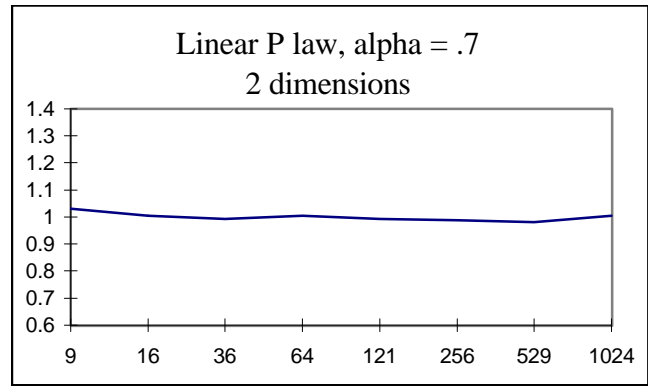
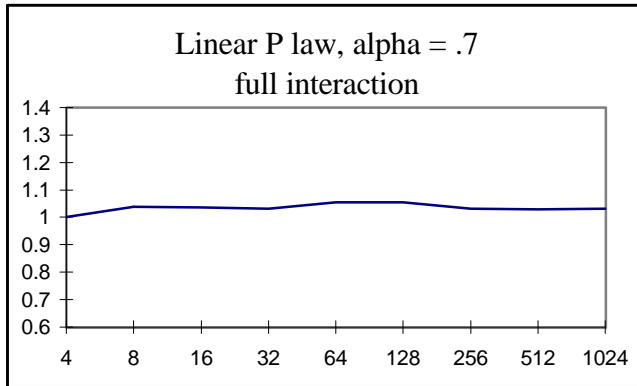


Figure 2: First-difference variance scaling with linear probability law

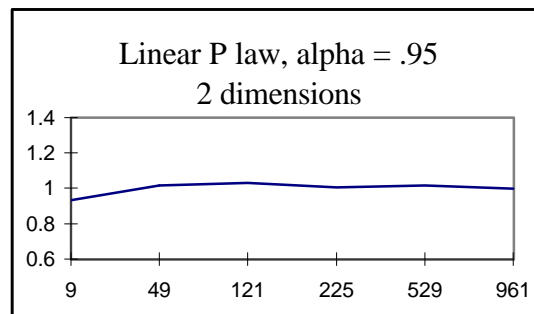
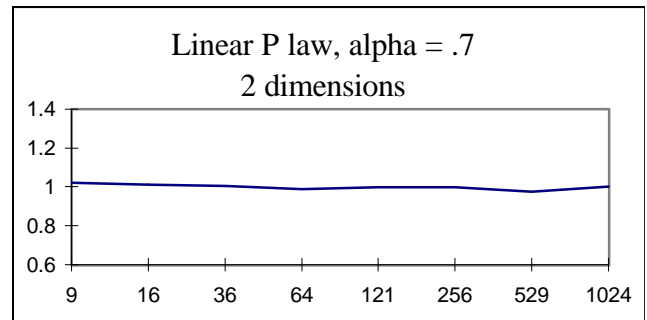
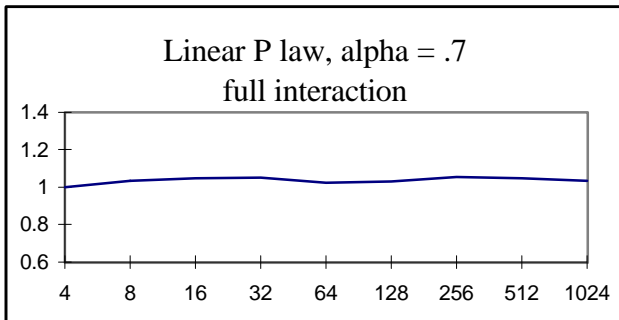


Figure 3: First autocorrelation scaling with linear probability law

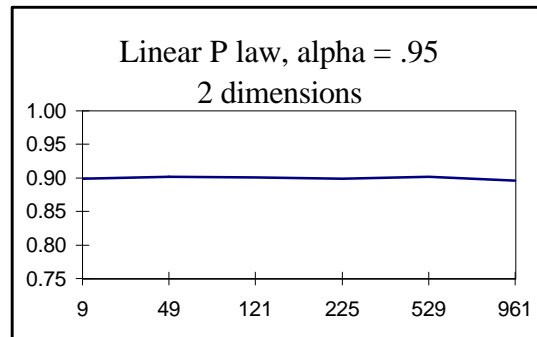
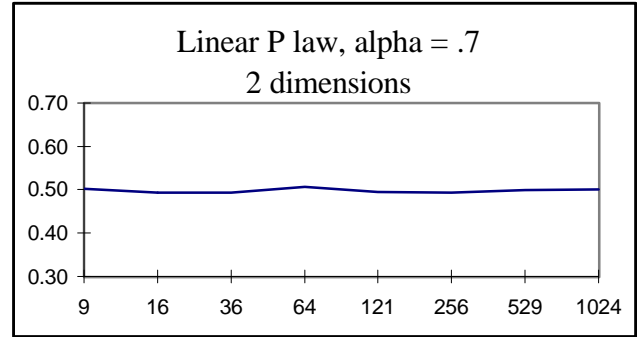
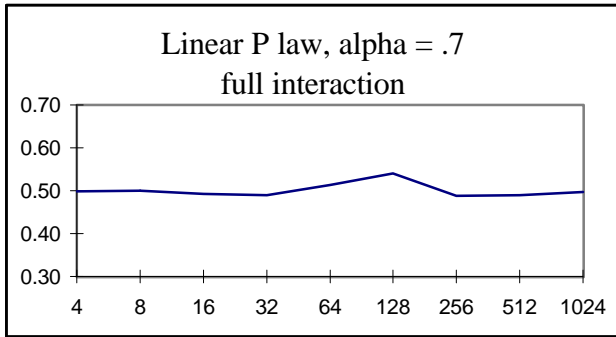


Figure 4a: Variance (linear probability law)

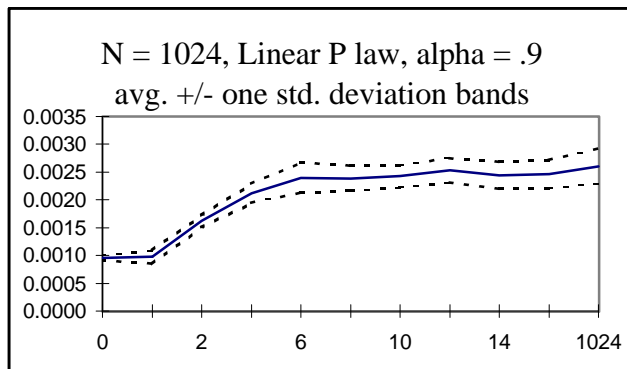
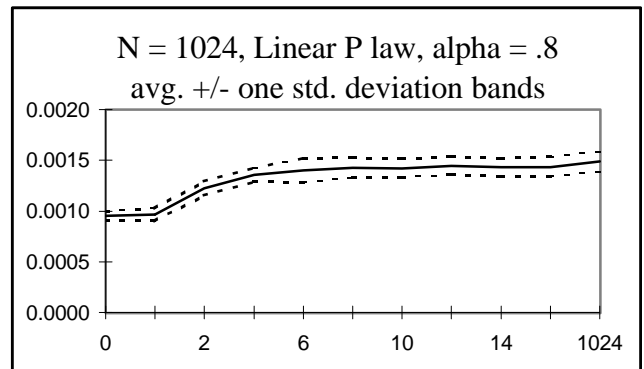
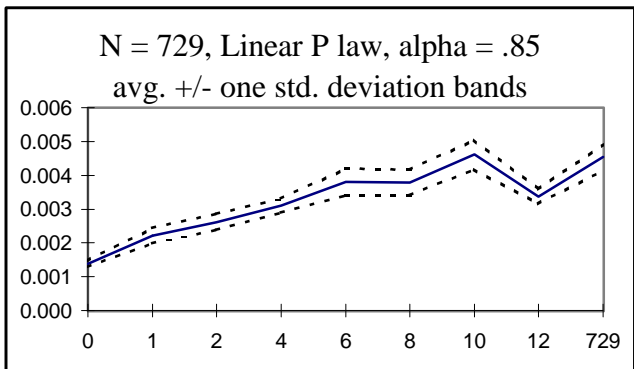
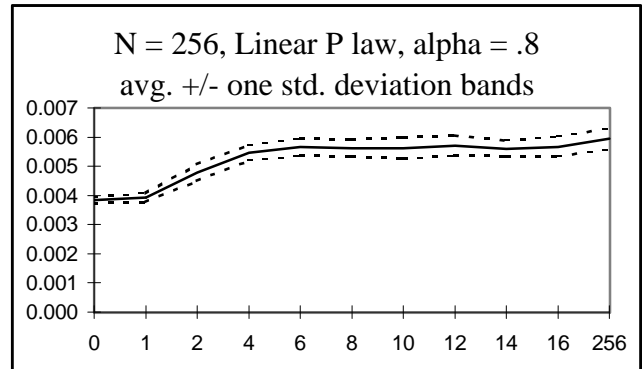
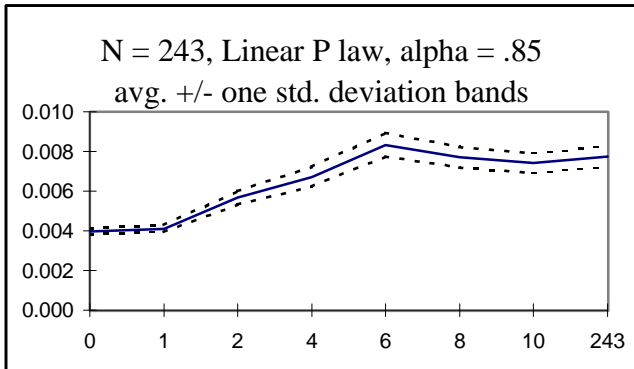
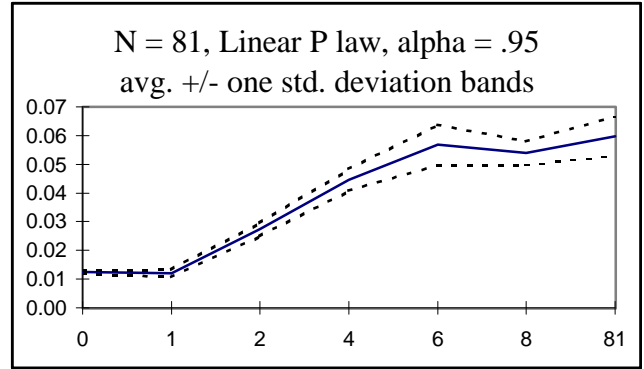
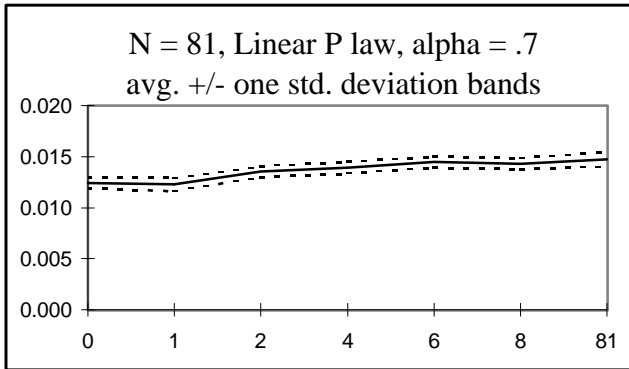


Figure 4b: Variance (linear probability law) – random linkages

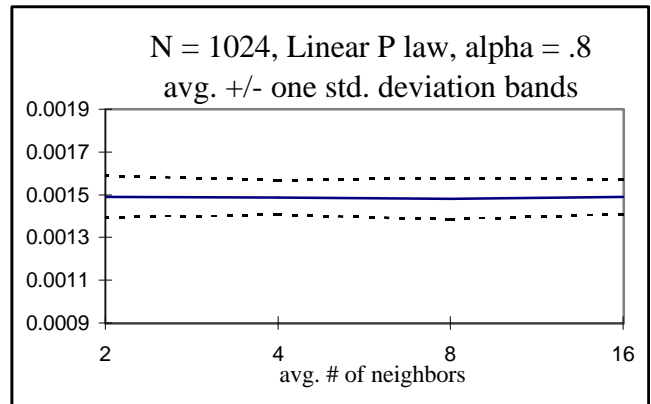
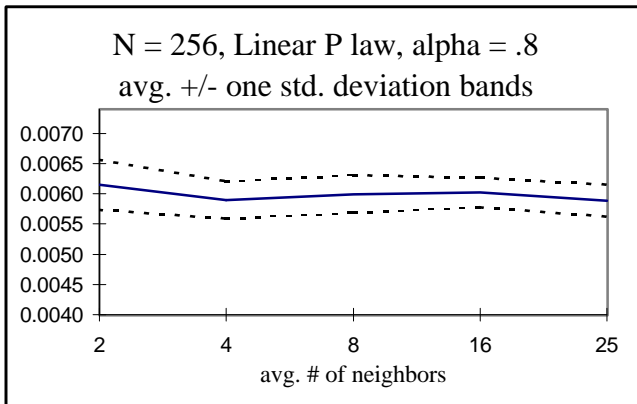
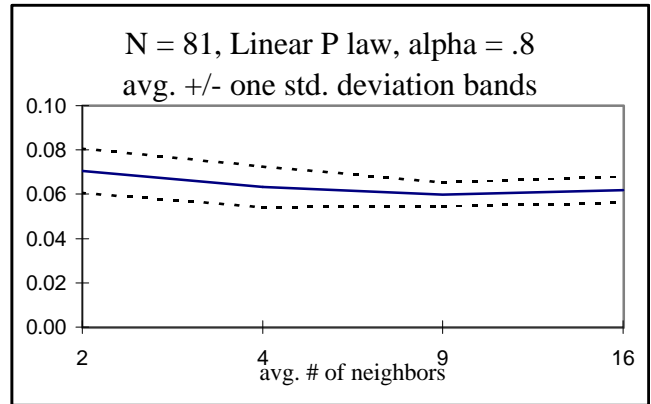
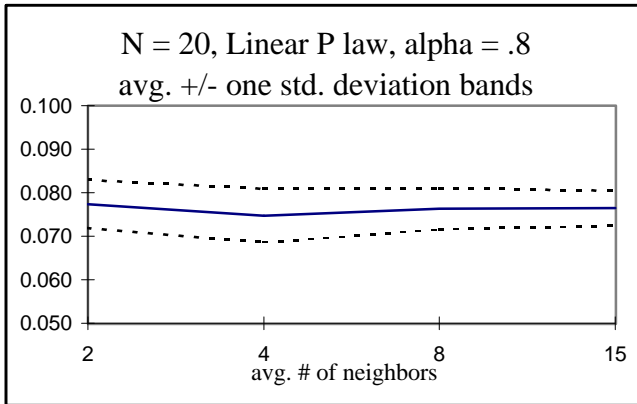


Figure 5a: Variance of first differences (linear probability law)

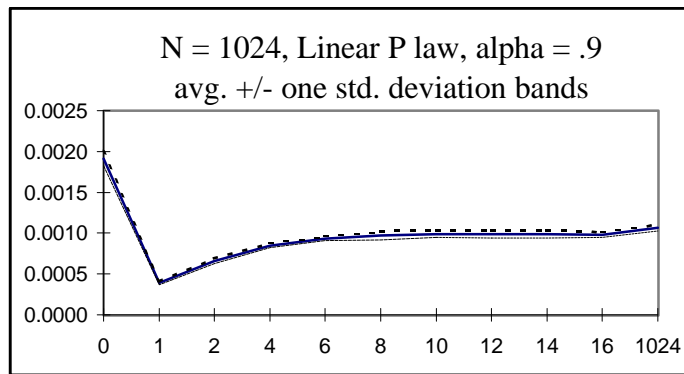
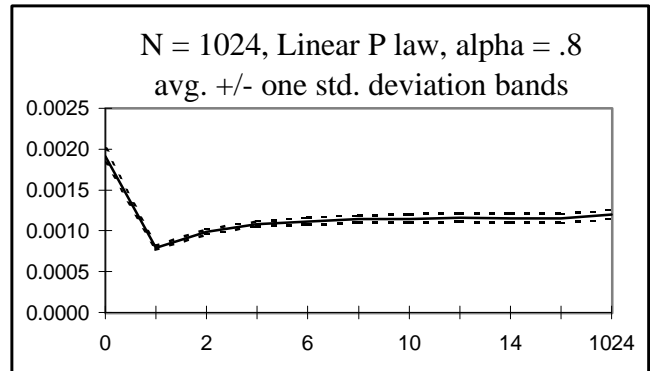
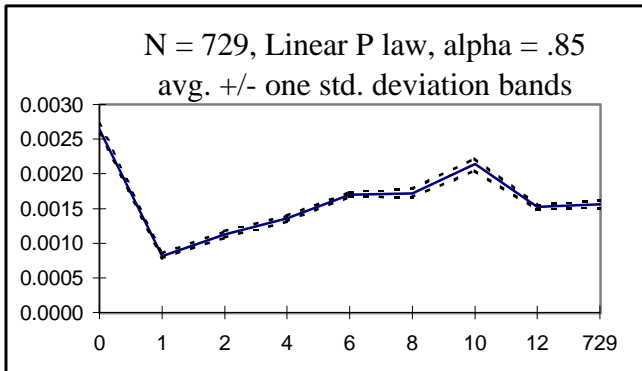
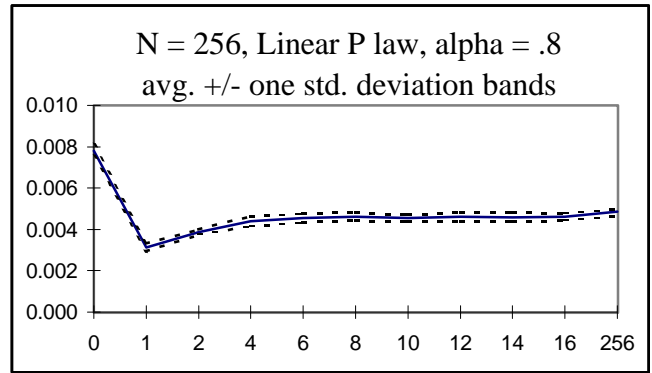
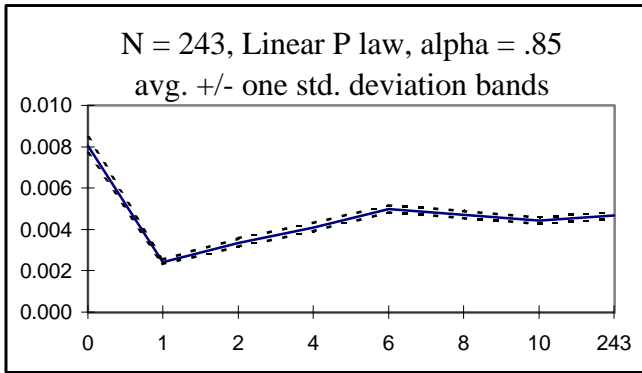
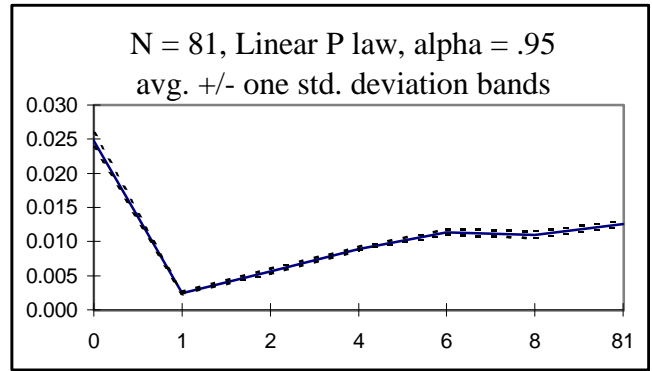
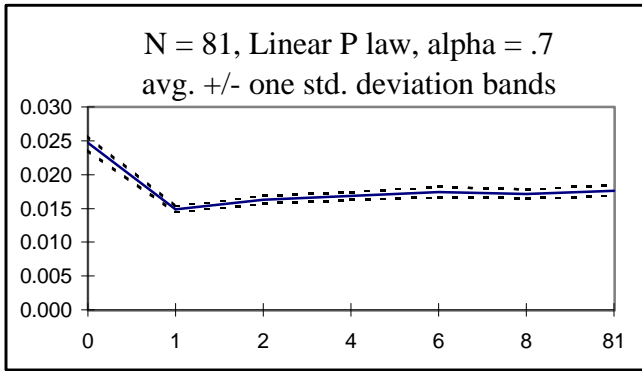


Figure 5b: Variance of first differences (linear probability law)
– random linkages

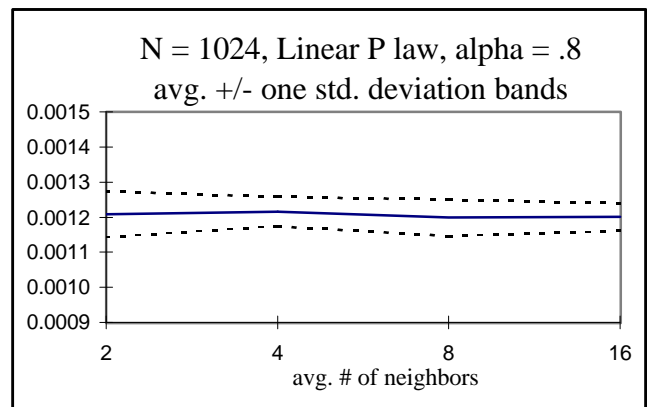
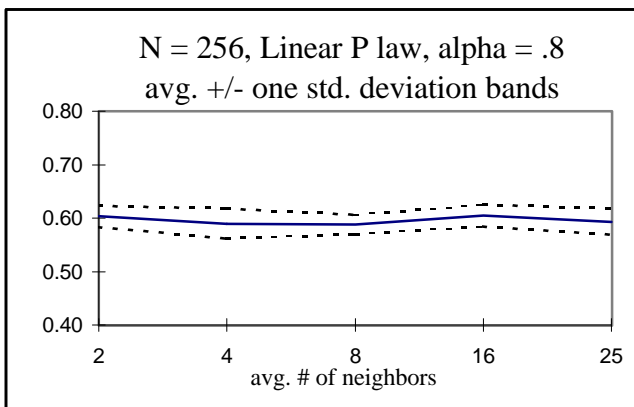
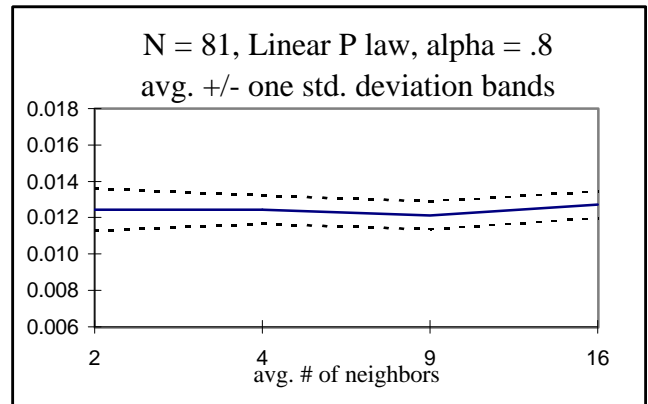
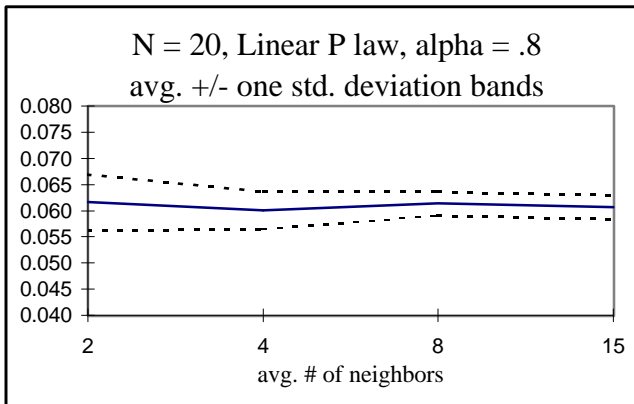


Figure 6: First autocorrelation (linear probability law)

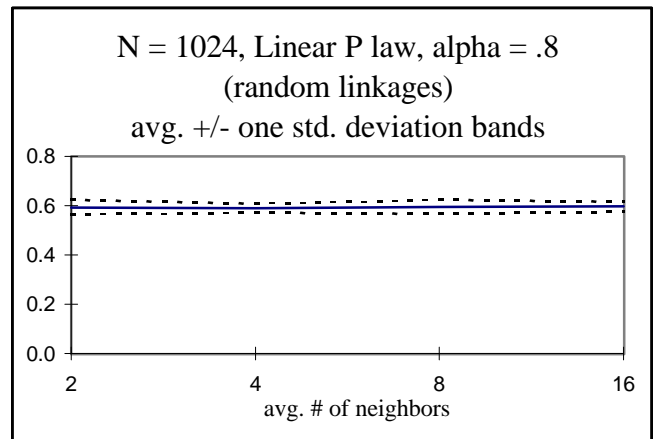
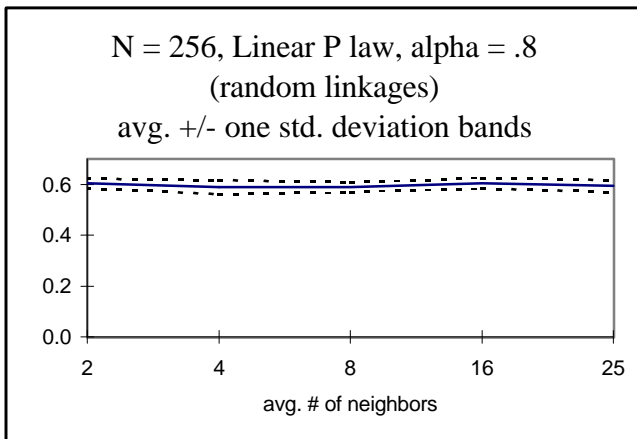
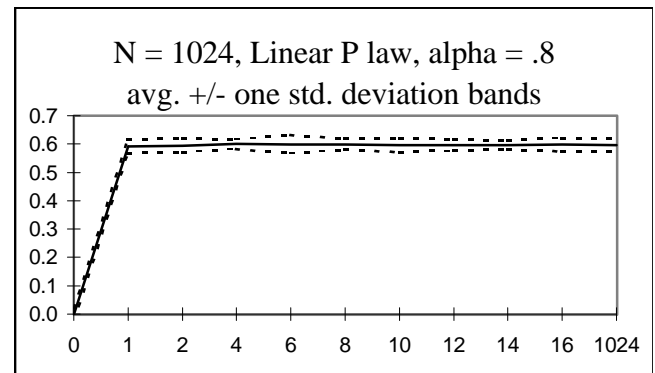
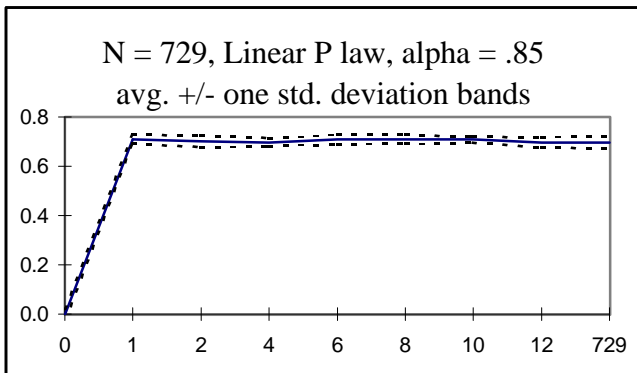
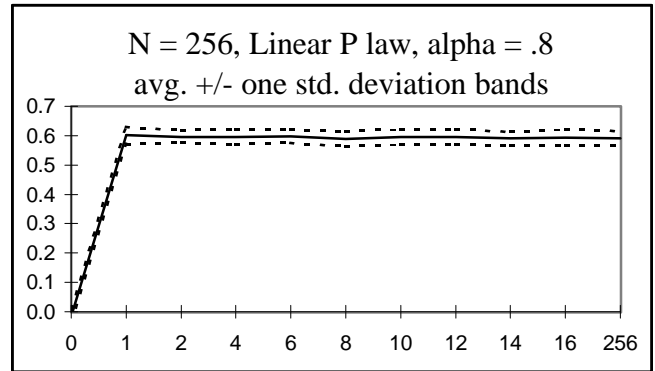
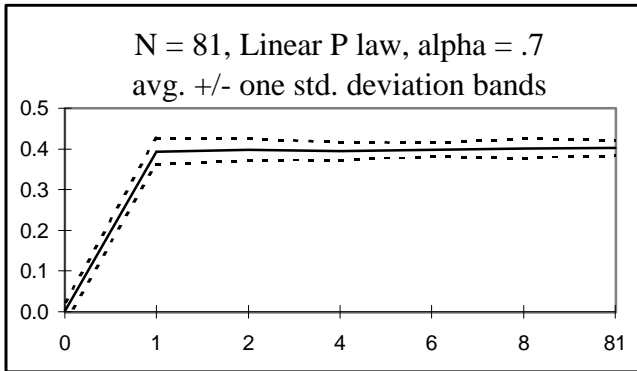


Figure 7: Discrete vs. continuous time (linear probability law)

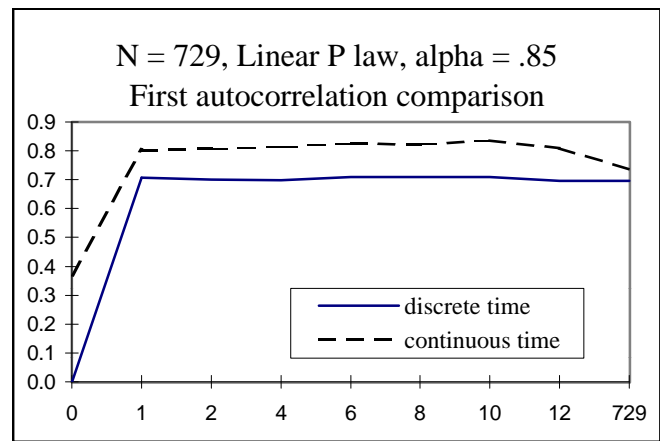
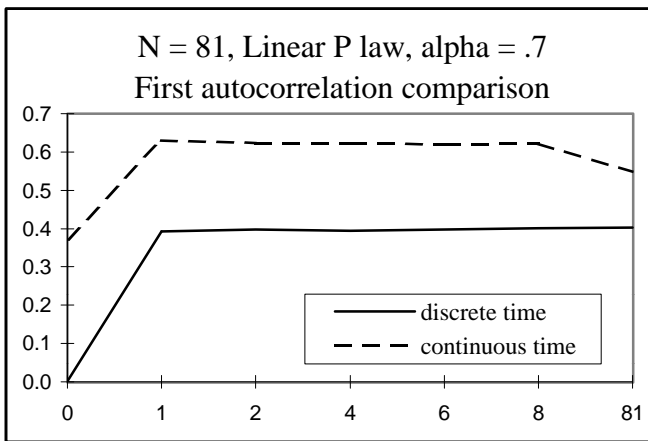
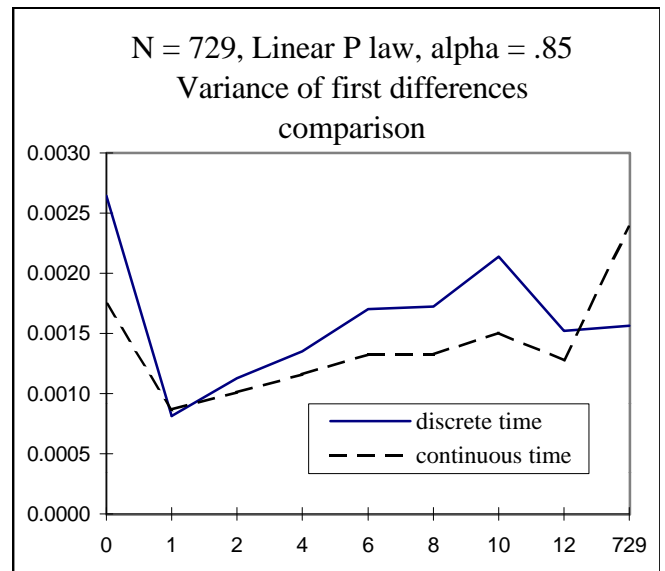
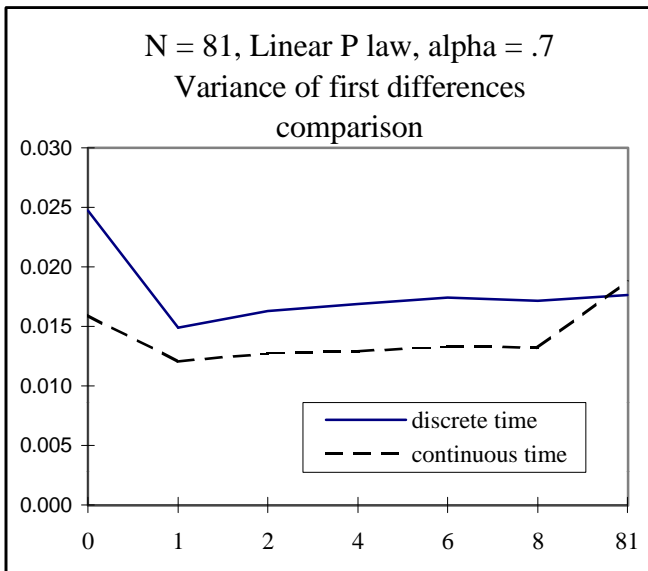
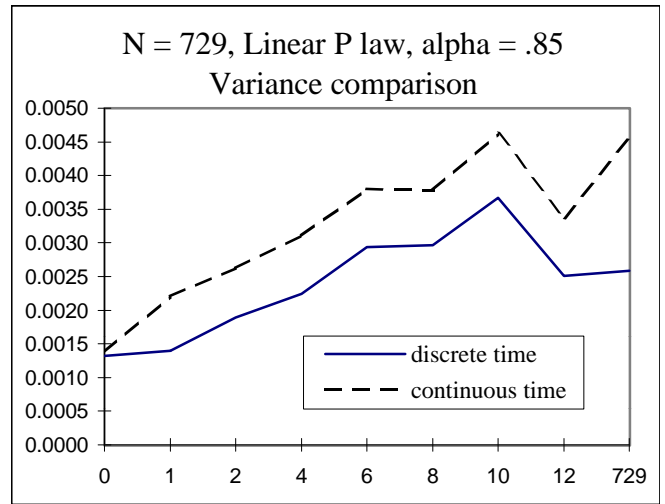
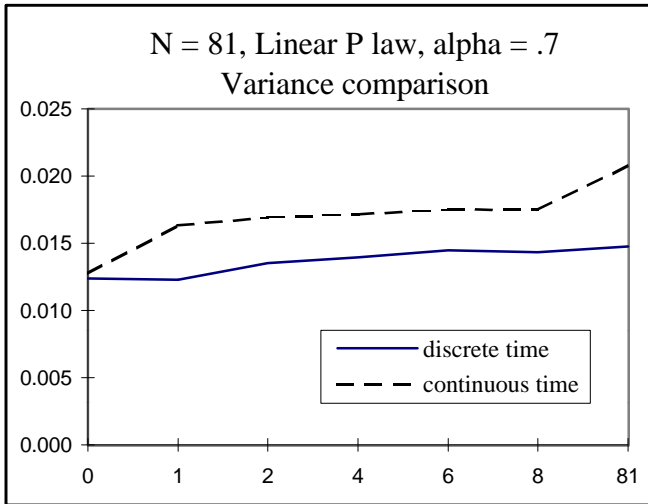


Figure 8: Effect of increasing alpha (linear probability law)

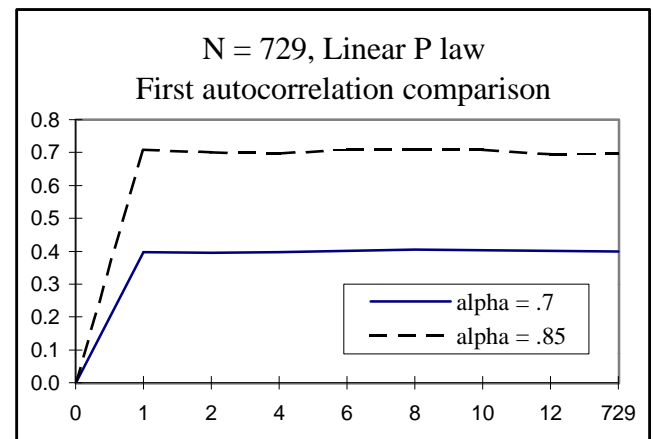
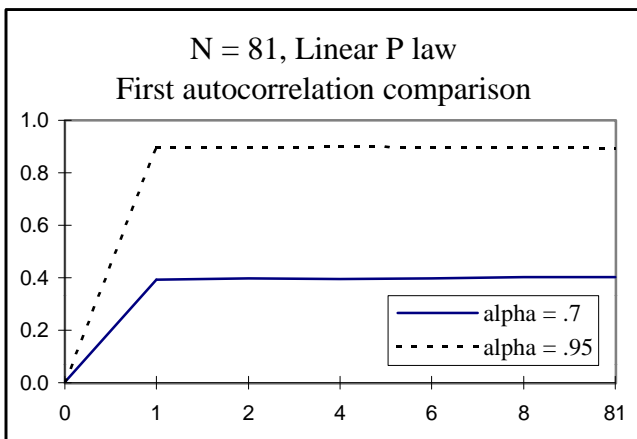
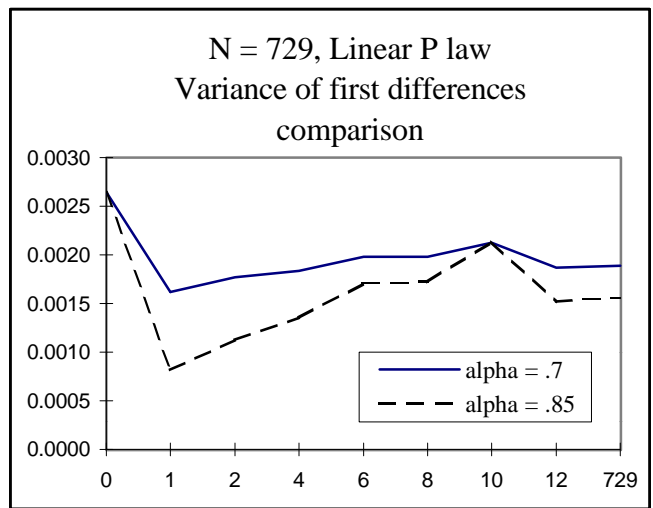
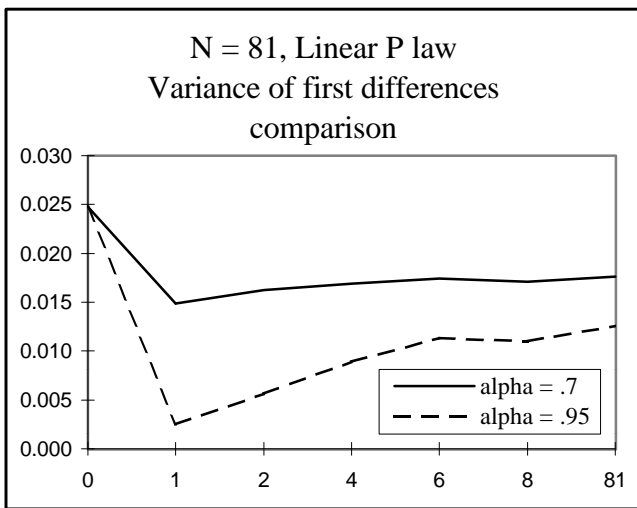
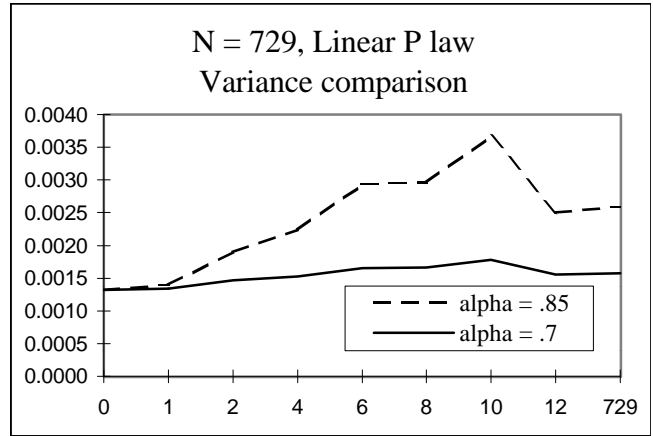
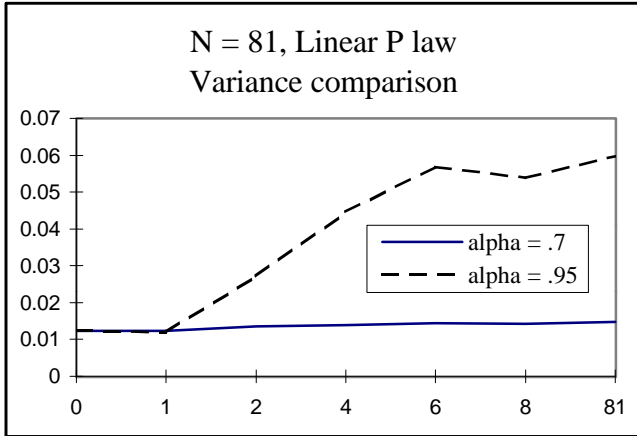


Figure 9: Histograms of two linear processes

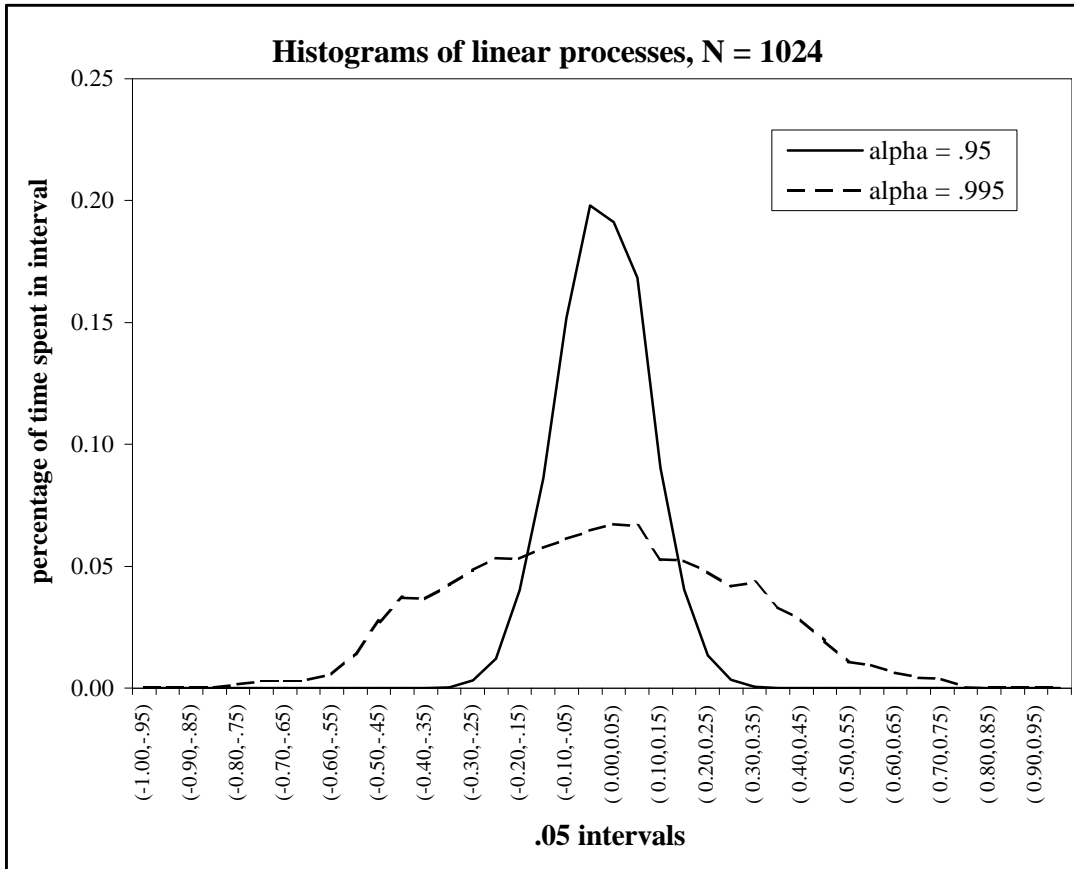


Figure 10: Stationary distributions of linear processes

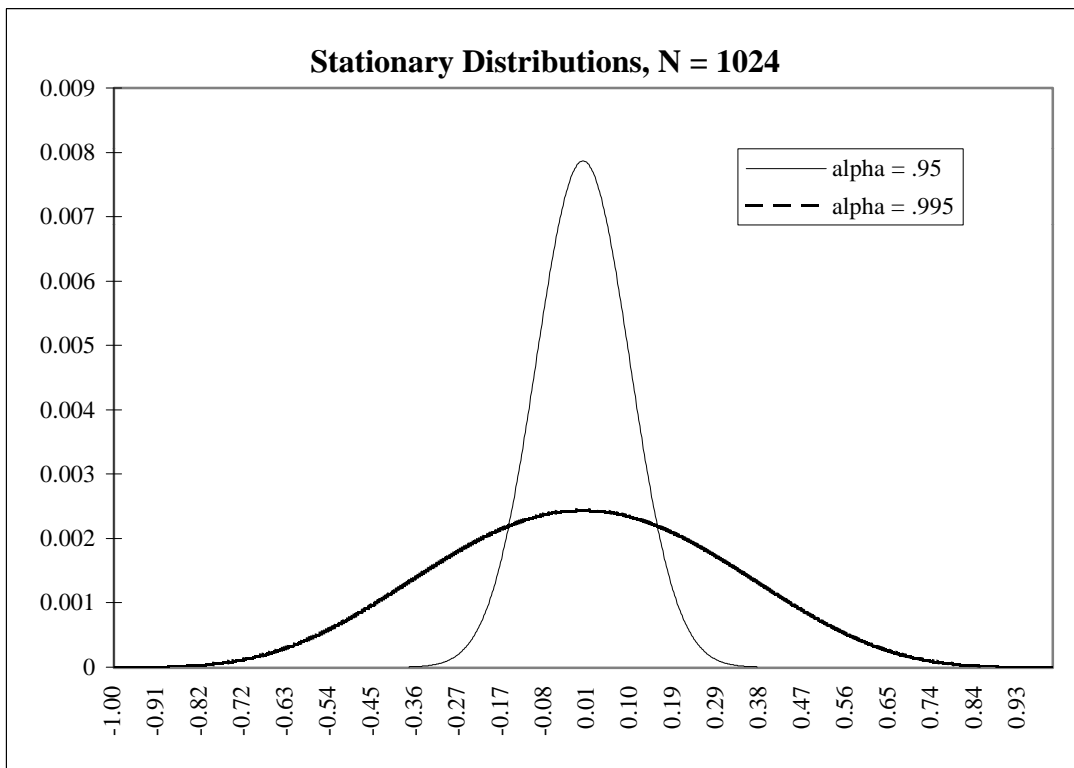
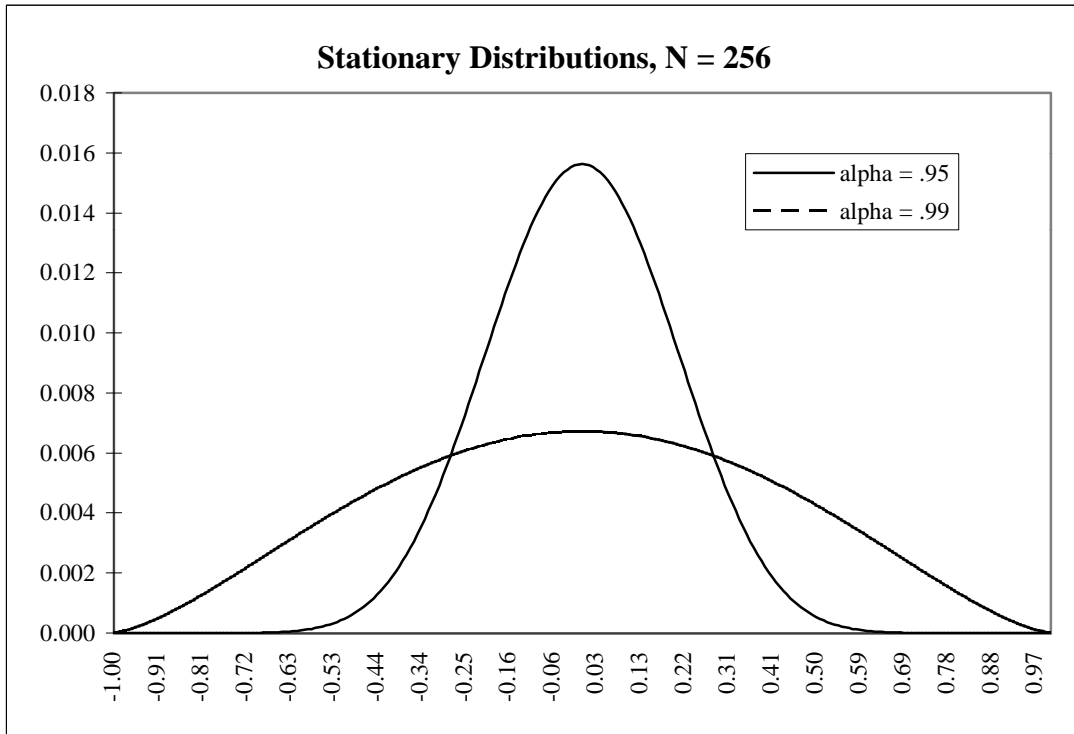


Figure 11: Variance of ENE processes

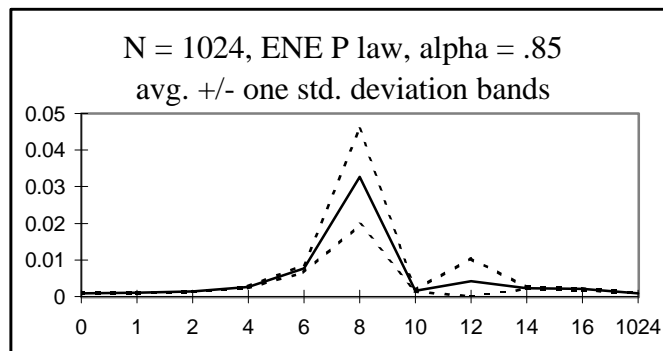
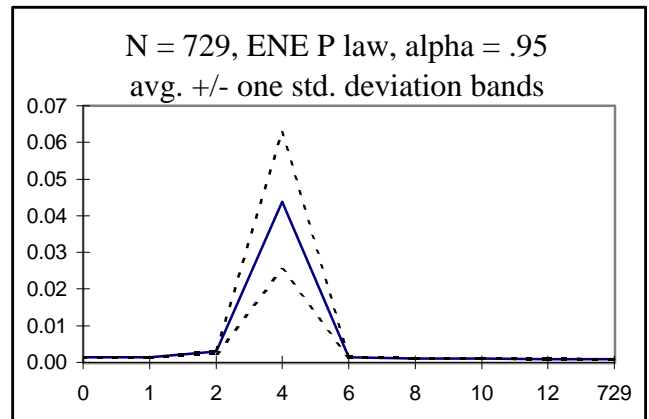
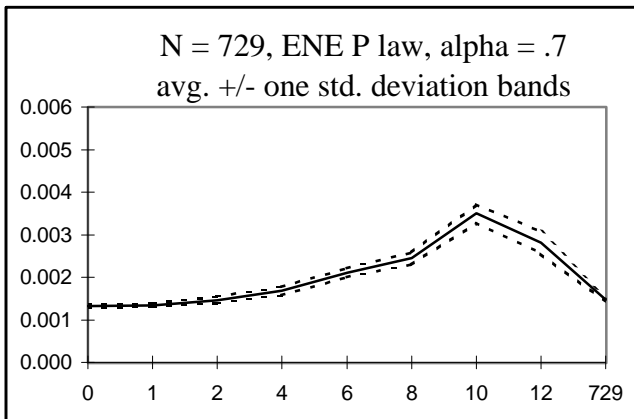
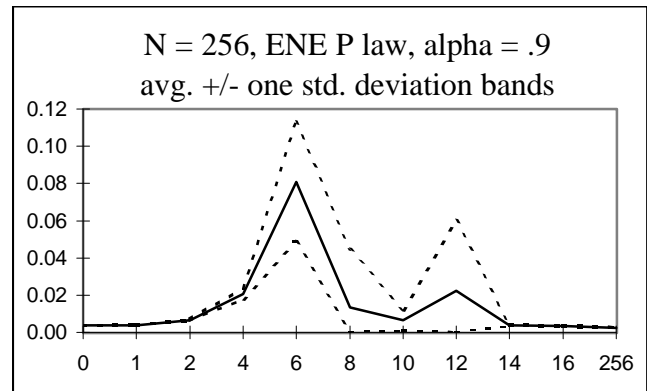
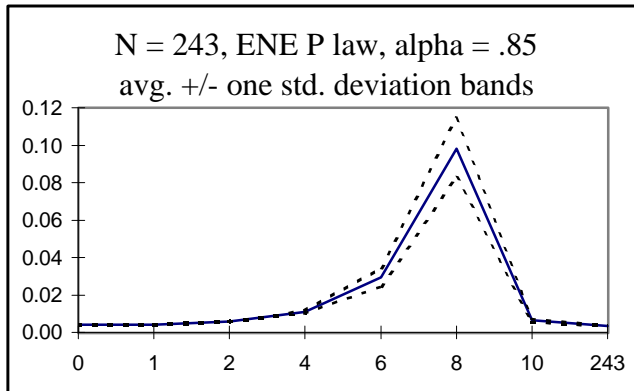
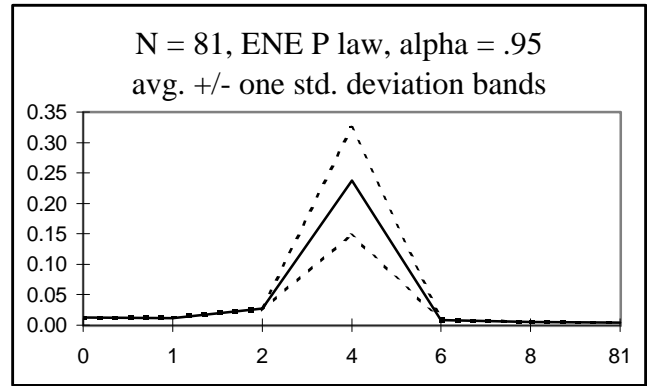
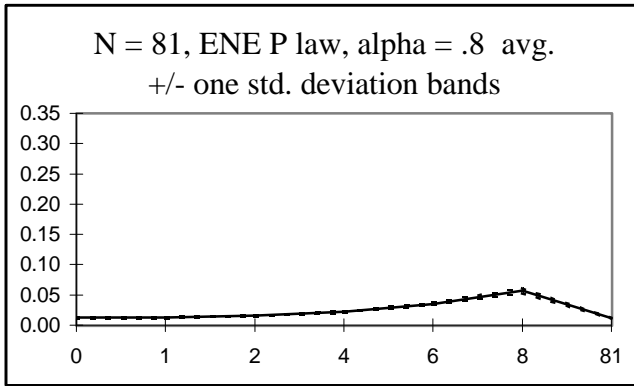


Figure 11: Variance of ENE processes (cont'd)

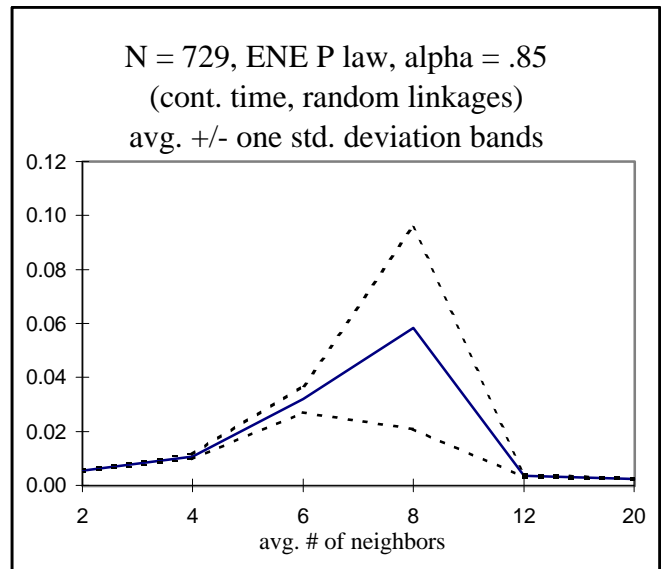
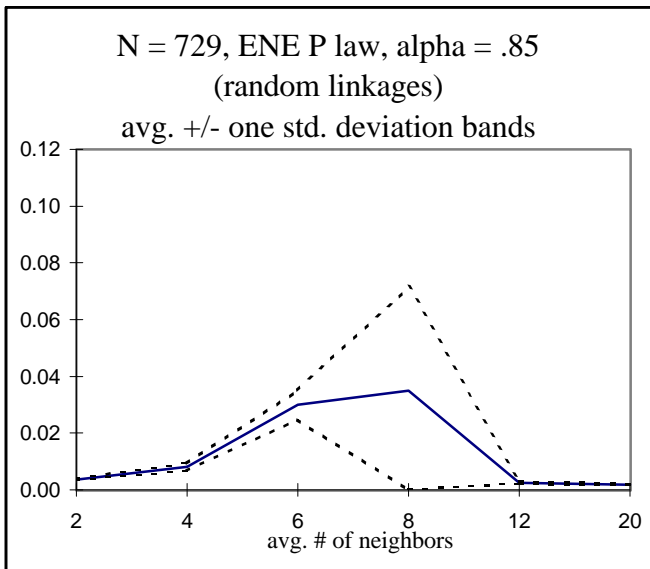
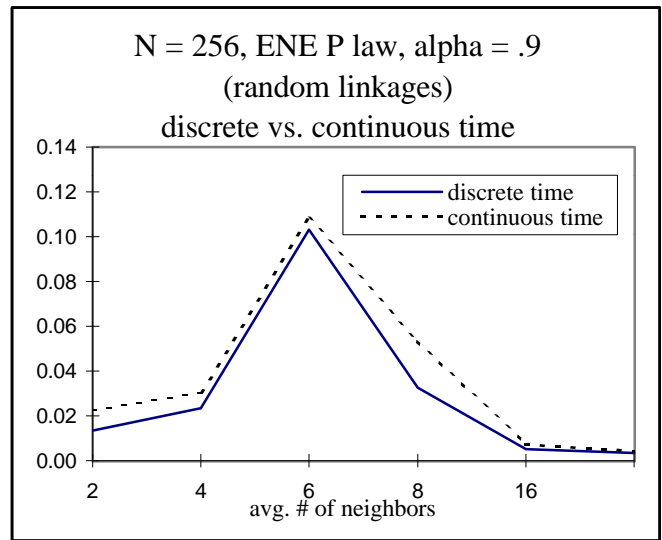
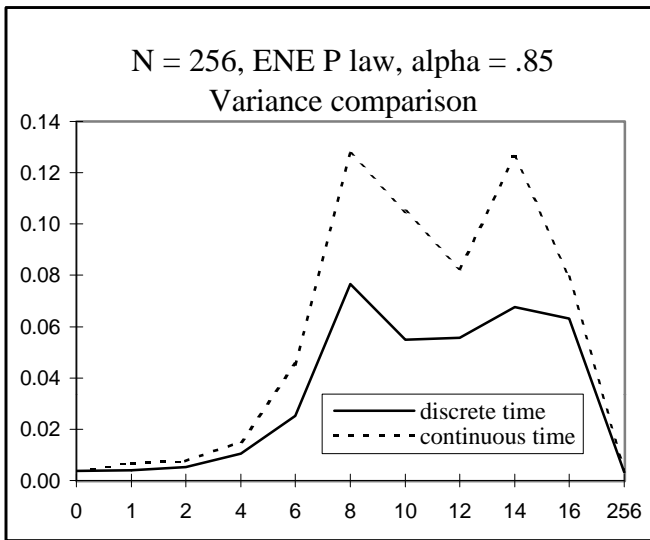
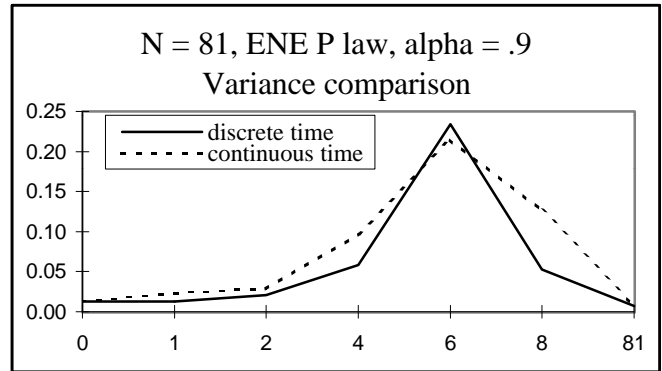
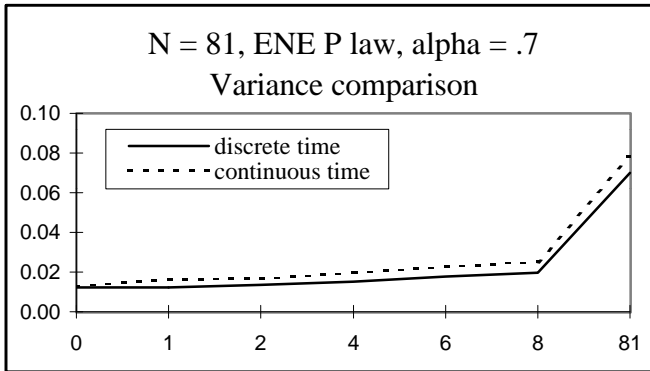


Figure 12: Variance of first differences of ENE processes

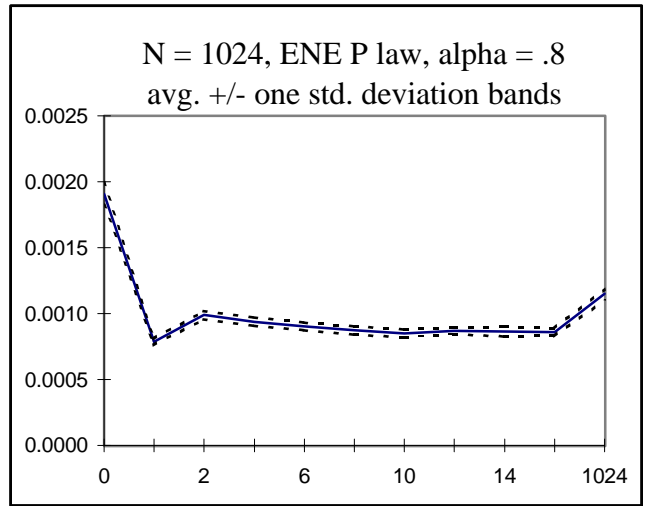
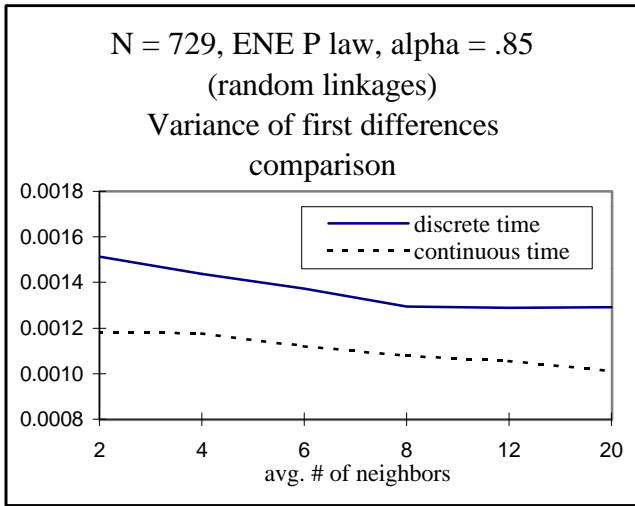
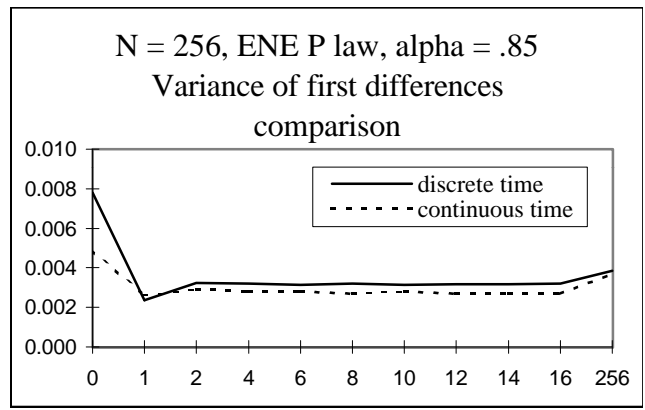
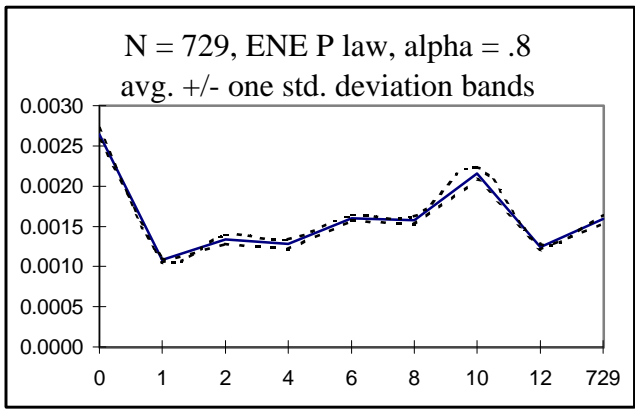
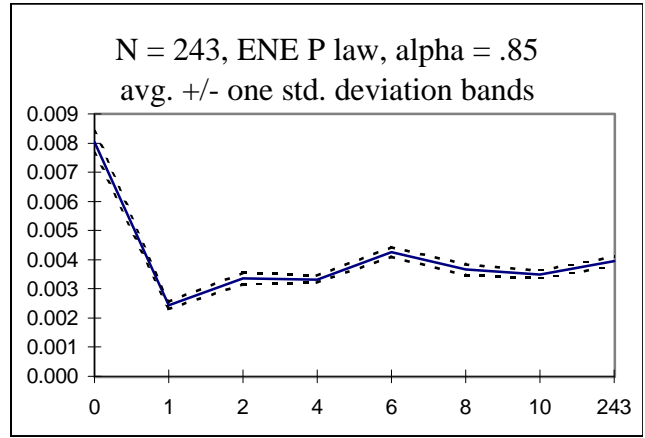
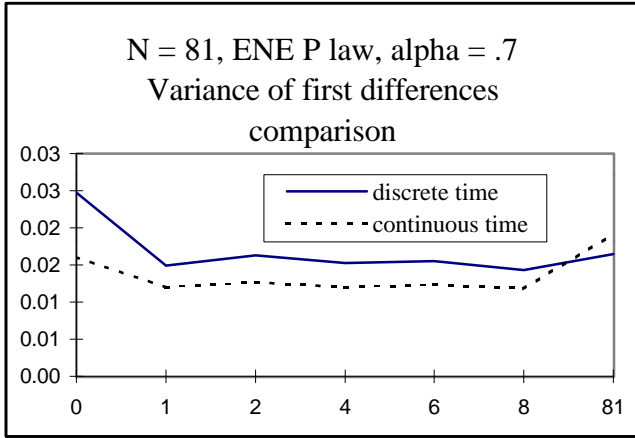


Figure 13: First autocorrelations of ENE processes

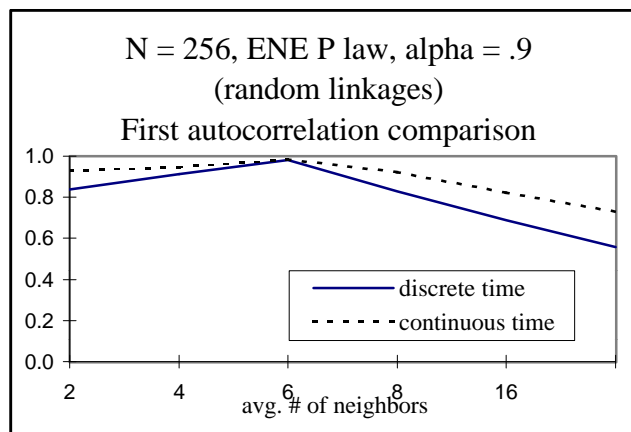
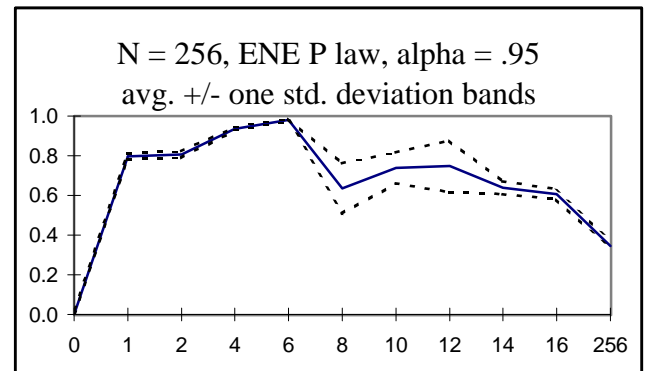
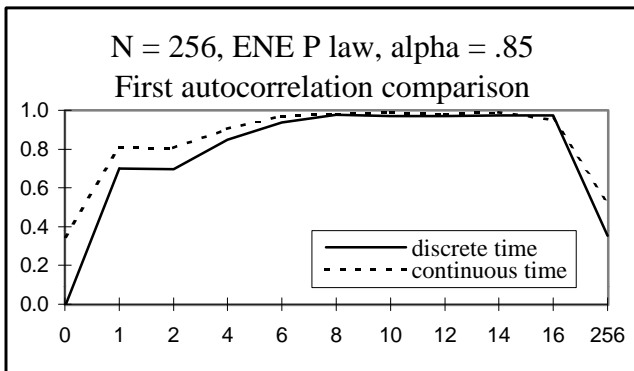
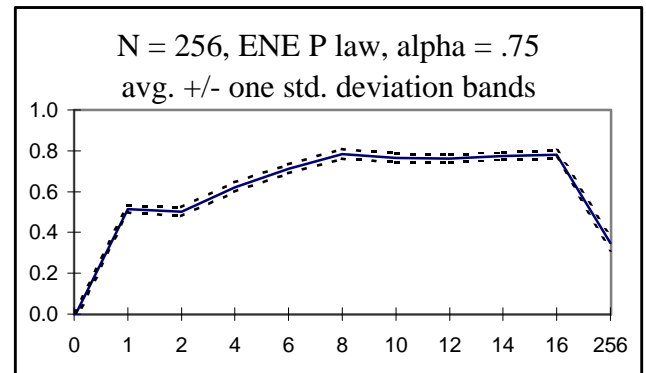
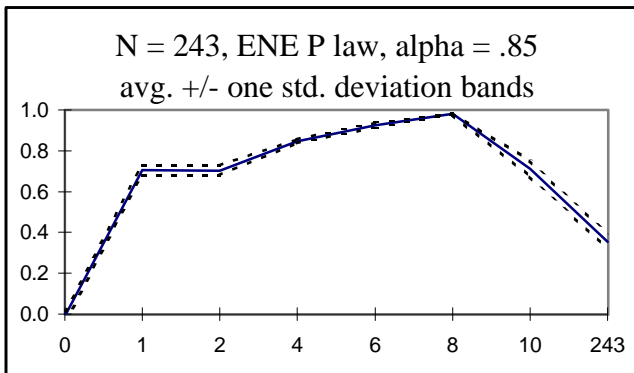
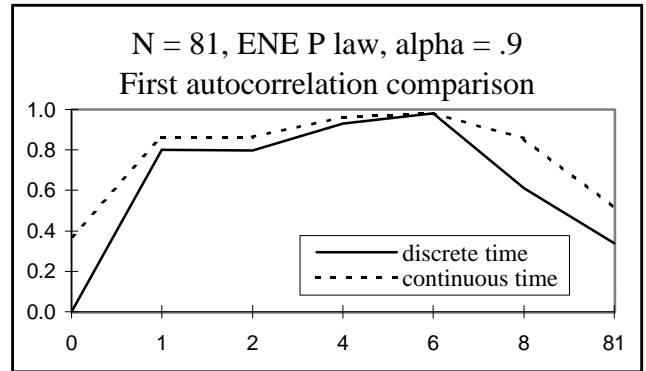
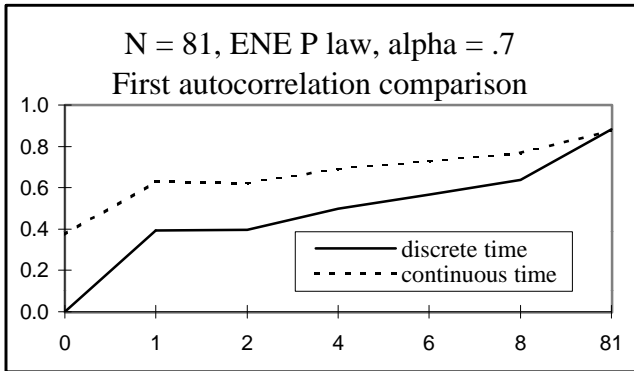


Figure 13: First autocorrelations of ENE processes (cont'd)

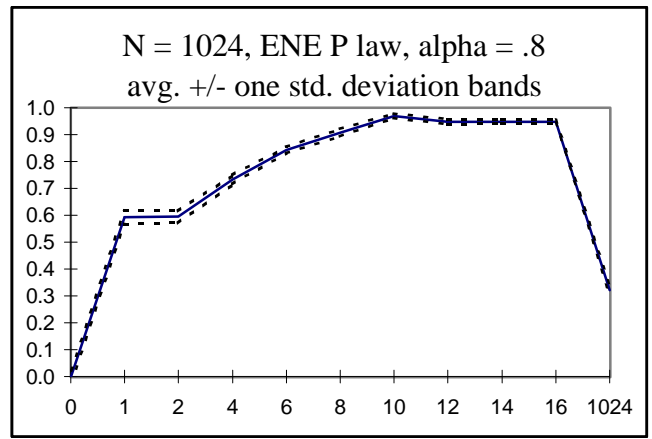
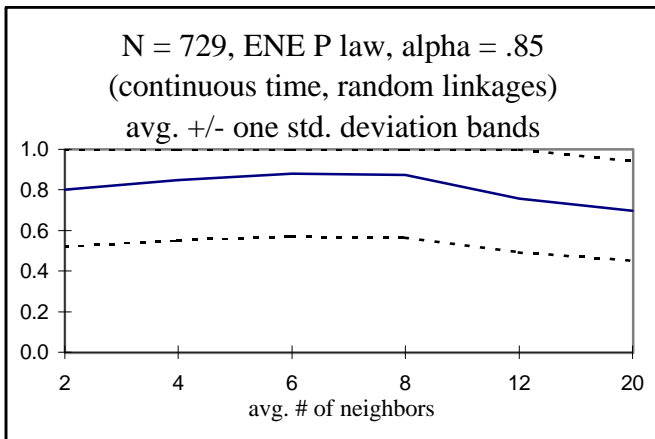
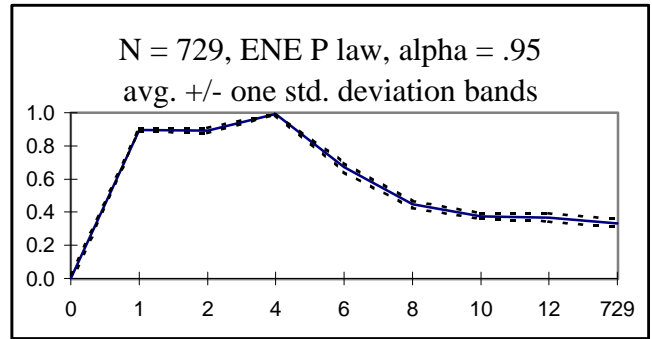
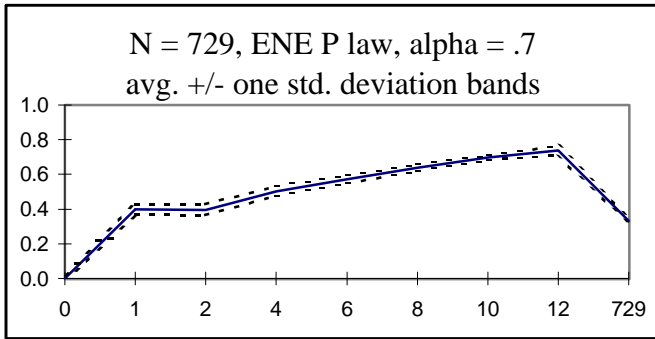


Figure 14: Histograms of ENE processes

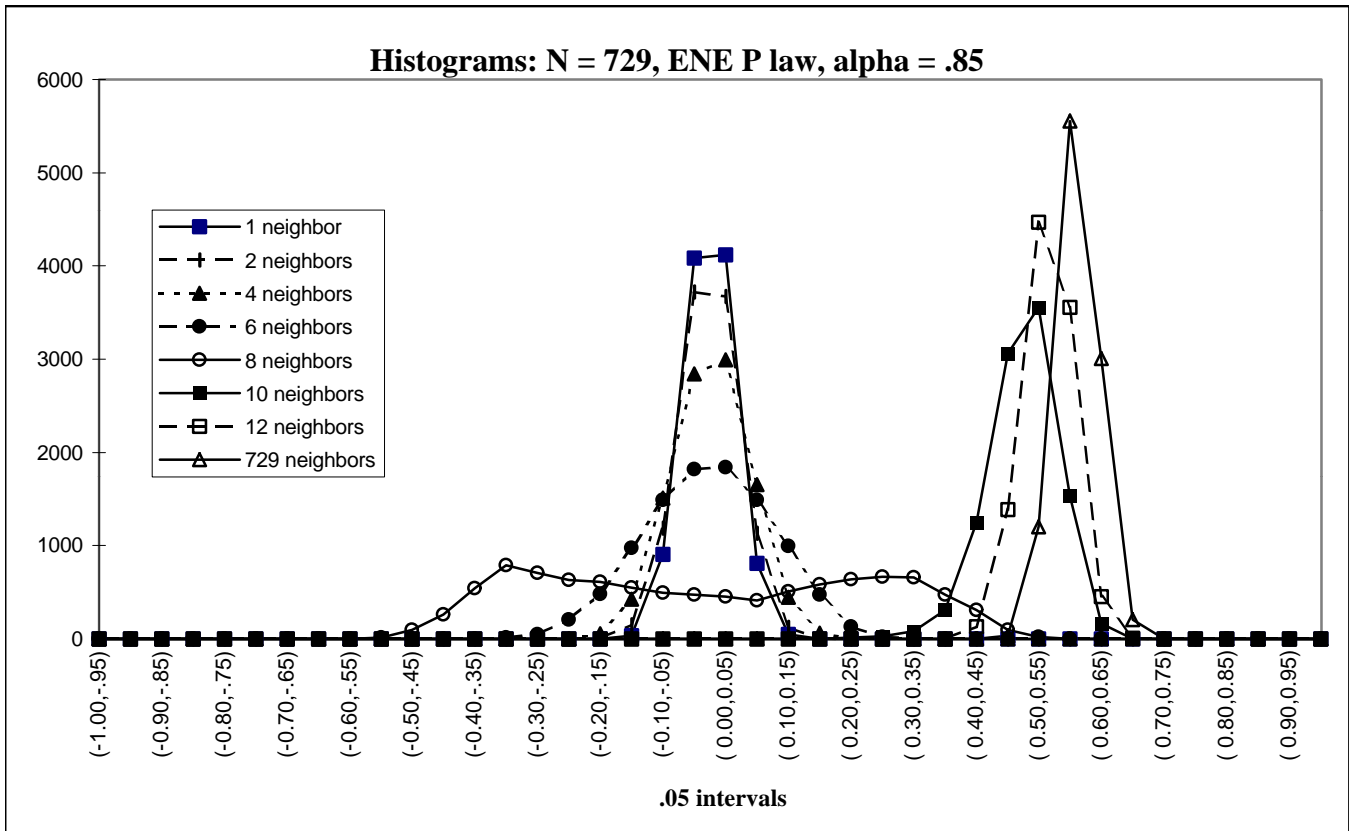
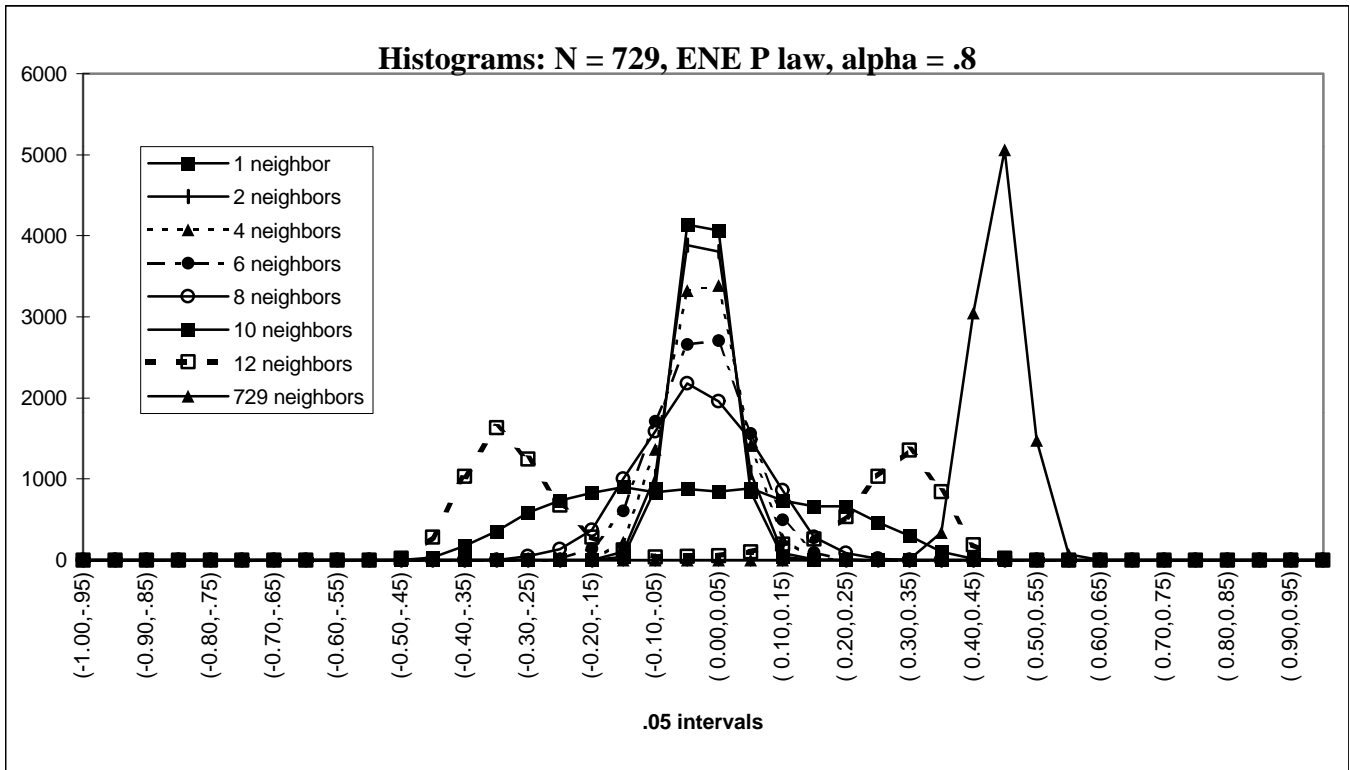


Figure 15: Stationary distributions of ENE processes

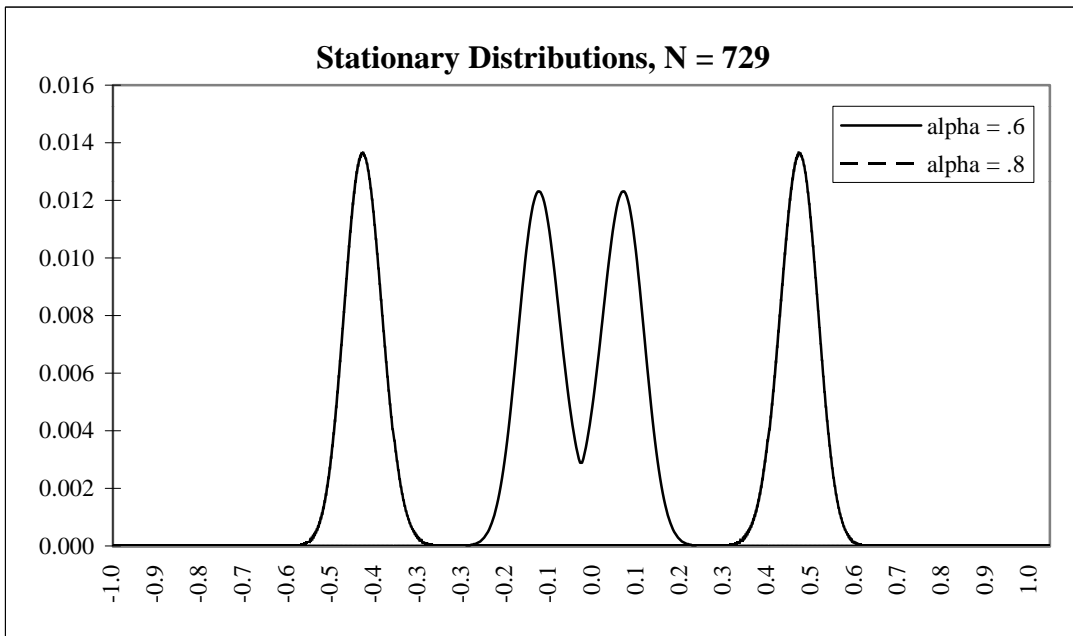
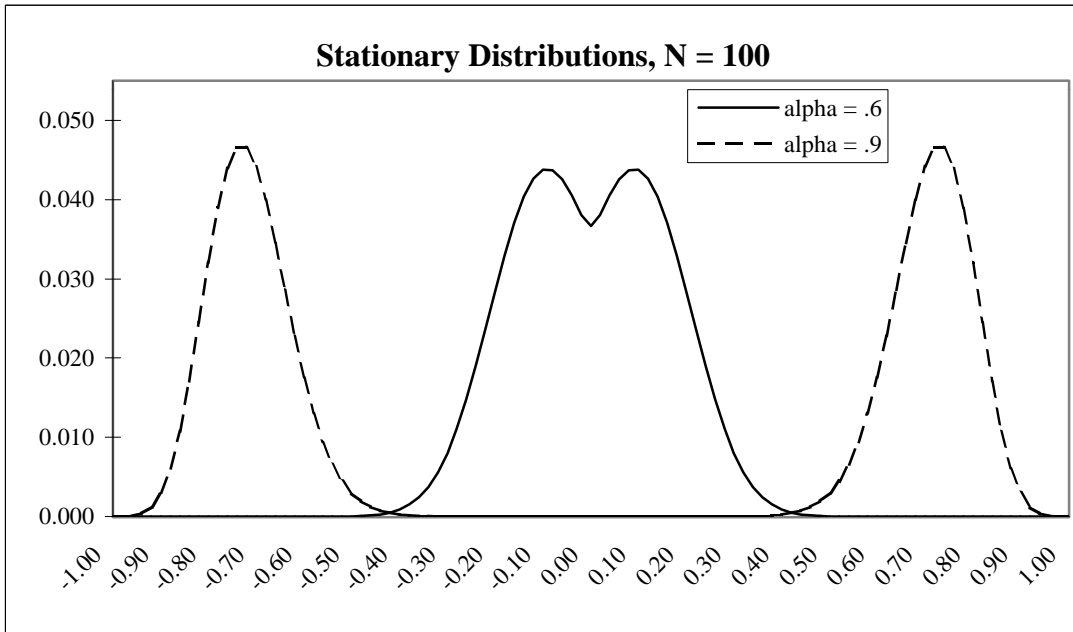


Figure 16: Variance scaling with ENE probability law

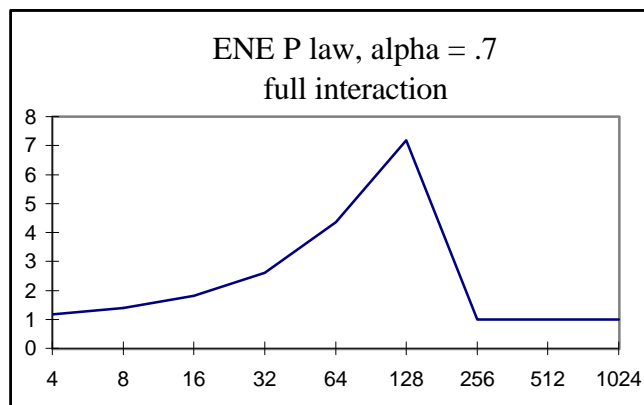
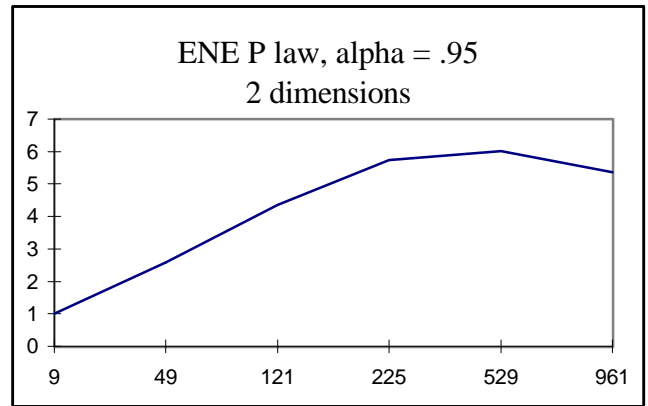
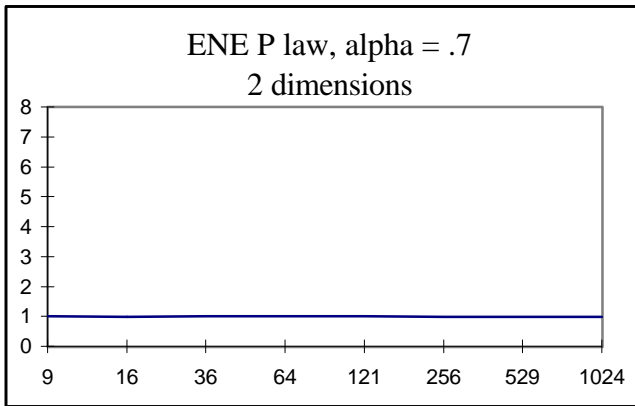


Figure 17: Variance of first differences scaling with ENE probability λ

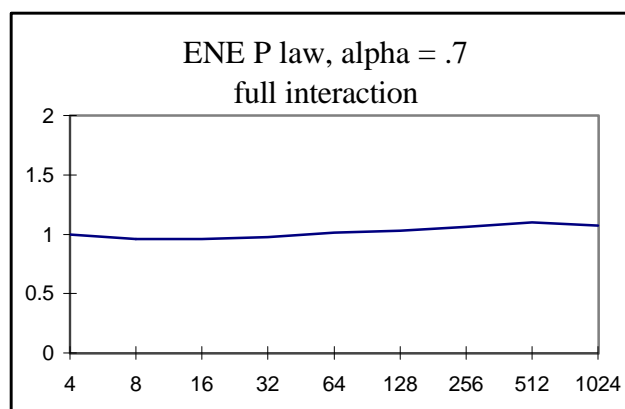
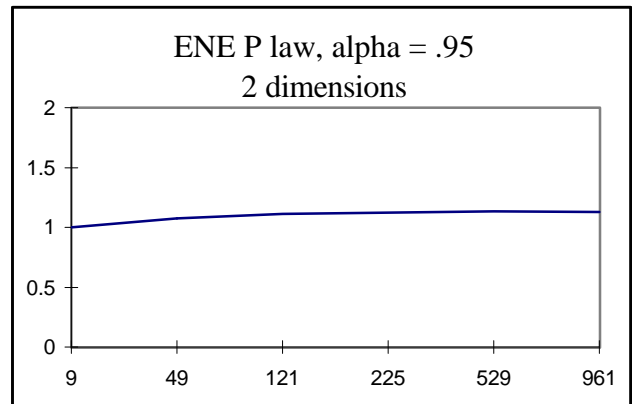
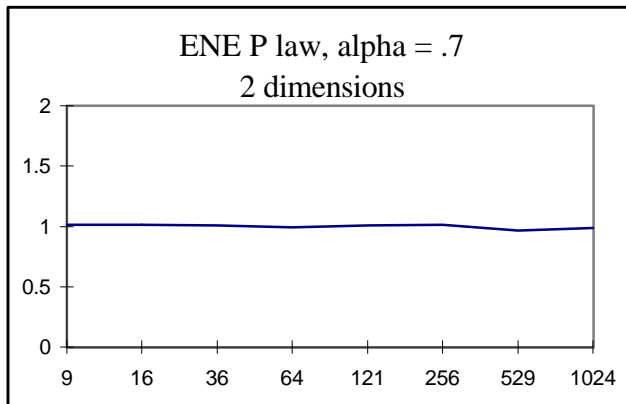


Figure 18: First autocorrelation scaling with ENE probability law

