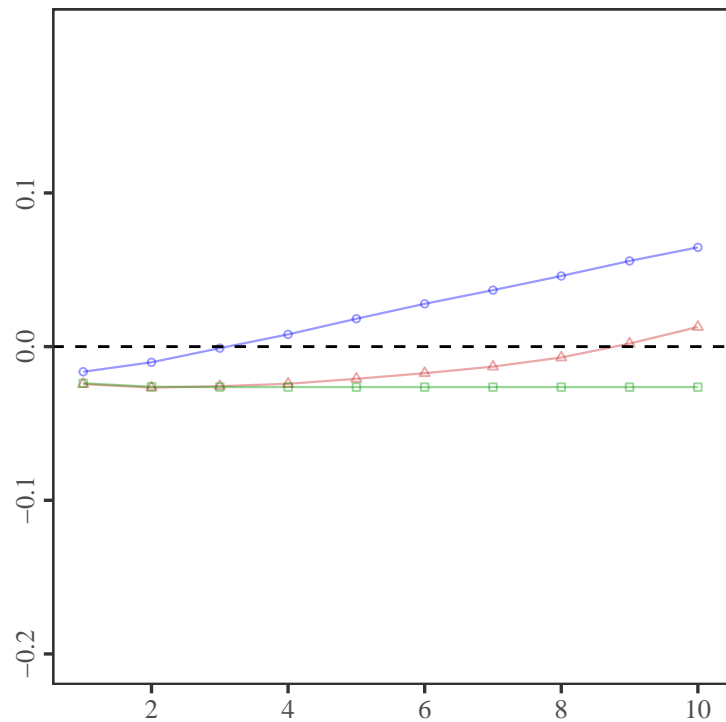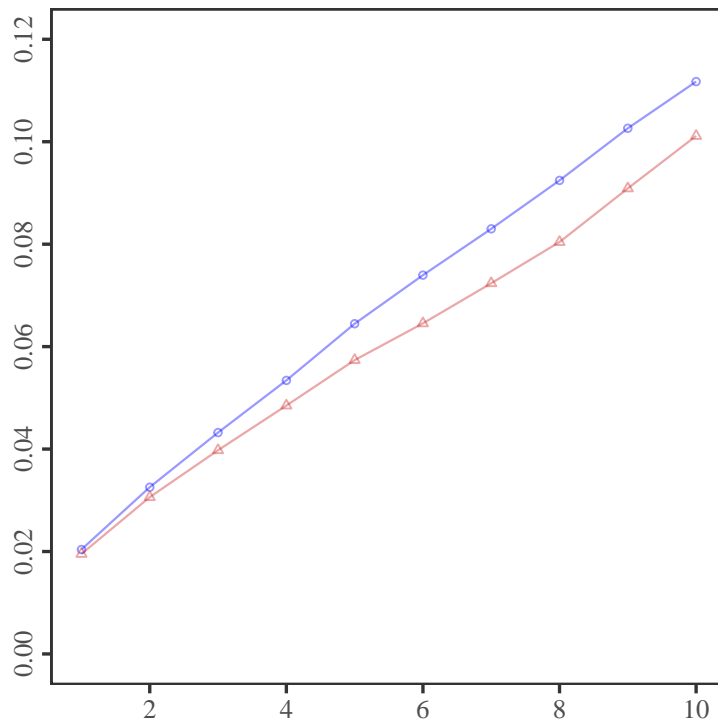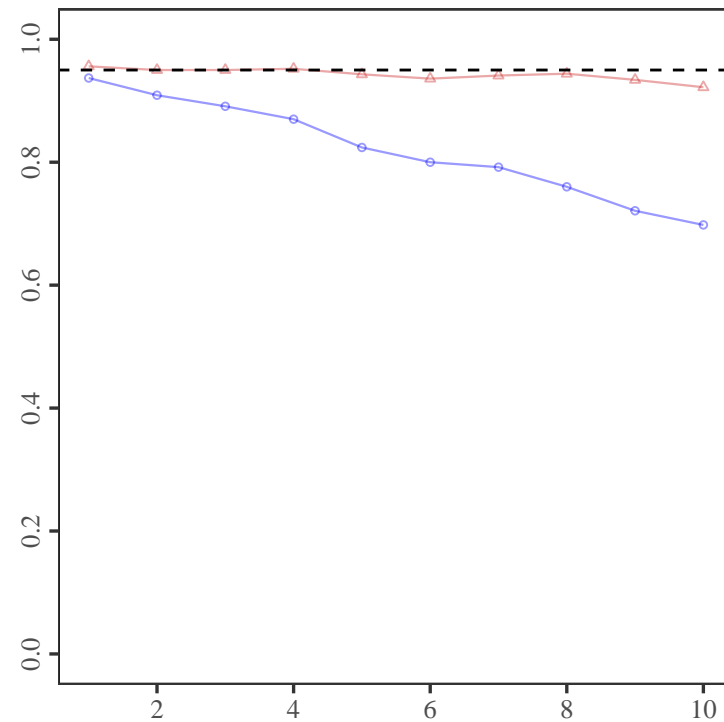| Averaged Estimated IRFs | RMSEs | Coverage Probabilities |

FE △ SPJ □ true IRF