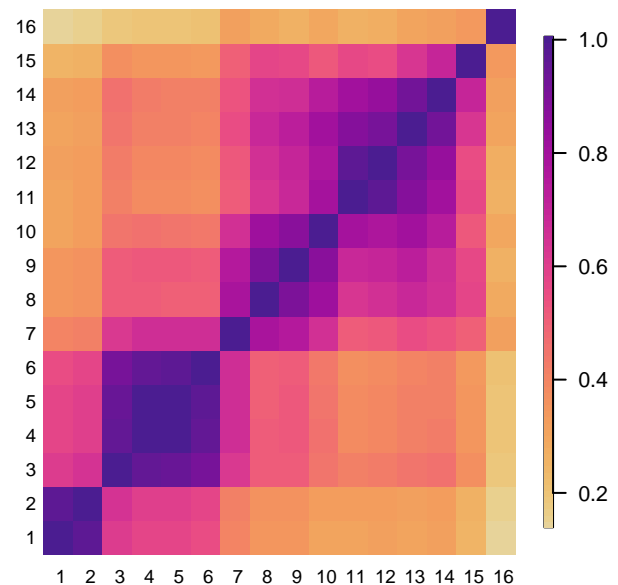
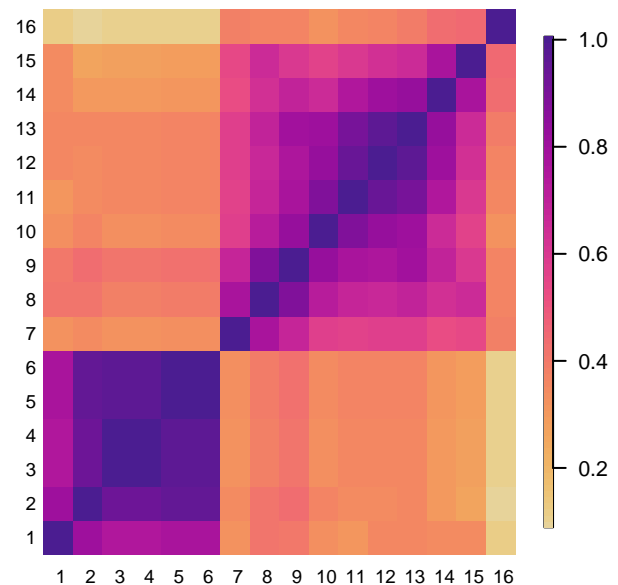


Lagged ARI plots for the fitted models

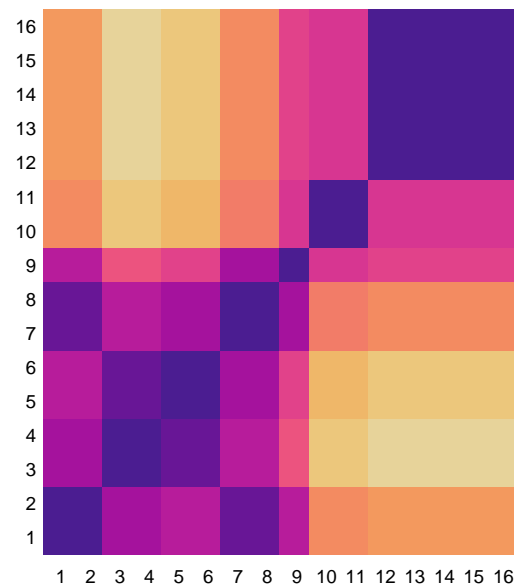
$\eta_1=\text{No}, \phi_1=\text{Yes}, \alpha_t=\text{Yes}$



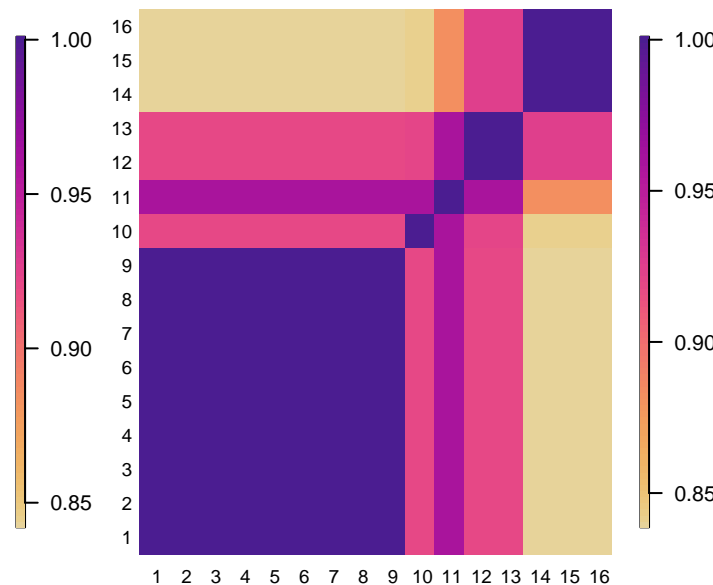
$\eta_1=\text{No}, \phi_1=\text{No}, \alpha_t=\text{Yes}$



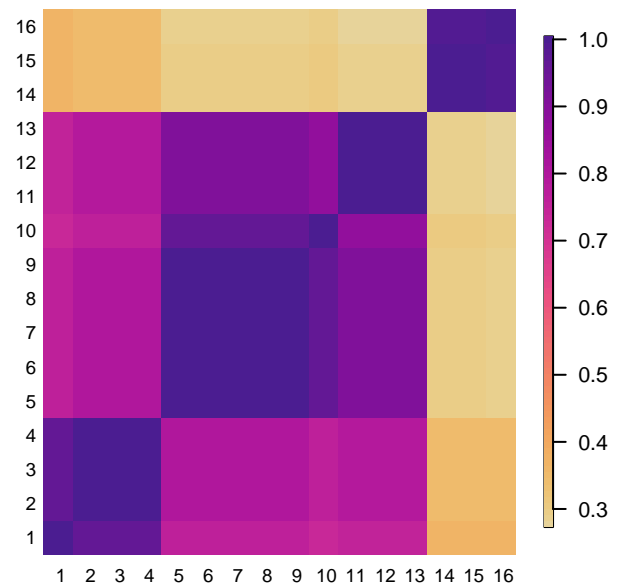
$\eta_1=\text{Yes}, \phi_1=\text{No}, \alpha_t=\text{No}$



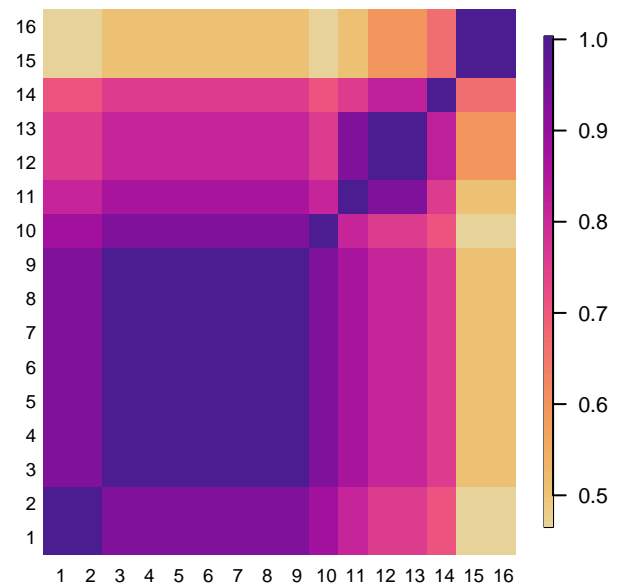
$\eta_1=\text{No}, \phi_1=\text{Yes}, \alpha_t=\text{No}$



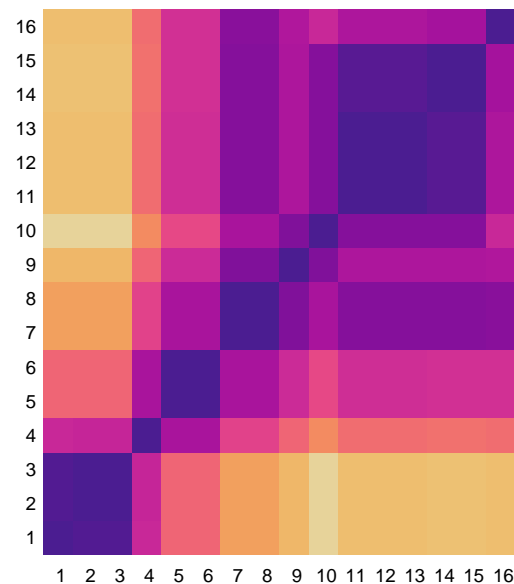
$\eta_1=\text{Yes}, \phi_1=\text{No}, \alpha_t=\text{Yes}$



$\eta_1=\text{No}, \phi_1=\text{No}, \alpha_t=\text{No}$



$\eta_1=\text{Yes}, \phi_1=\text{Yes}, \alpha_t=\text{No}$



$\eta_1=\text{Yes}, \phi_1=\text{Yes}, \alpha_t=\text{Yes}$

