ACF plots for residuals with  $2/\sqrt{T}$  bounds 1.0 1.0 0.5 0.5 0.5 0.0 0.0 0.0 -0.5 -0.5-0.5-1.0-1.0-1.010 20 10 15 20 15 10 15 20 1.0 1.0 1.0 0.5 0.5 0.5 0.0 0.0 0.0 -0.5-0.5-0.5 $-1.0^{-1}$  $-1.0^{-1}$ -1.020 20 10 15 10 15 10 15 20 1.0 1.0 1.0 0.5 0.5 0.5 0.0 0.0 0.0 -0.5-0.5-0.5

-1.0

5

10

15

20

20

-1.0 <sup>l</sup>

5

10

15

20

 $-1.0^{\,1}$ 

5

10

15