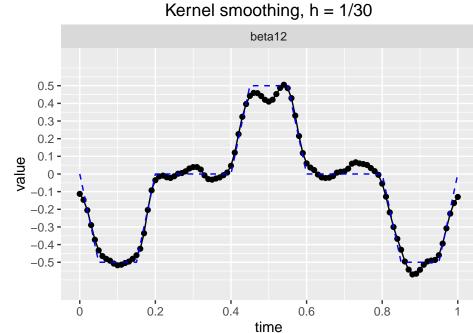


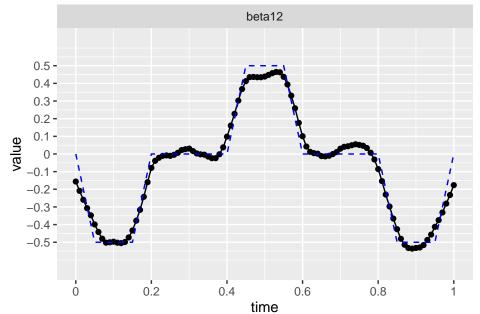
Time Varying Coefficient Estimation of Node 1

time

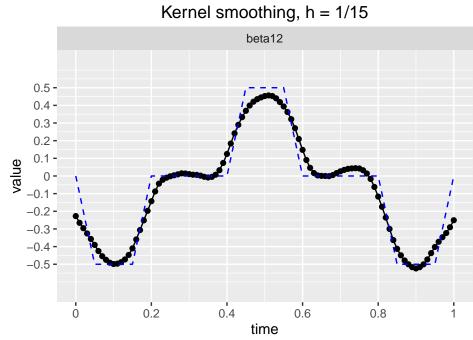


Time Varying Coefficient Estimation of Node 1

Kernel smoothing, h = 1/20

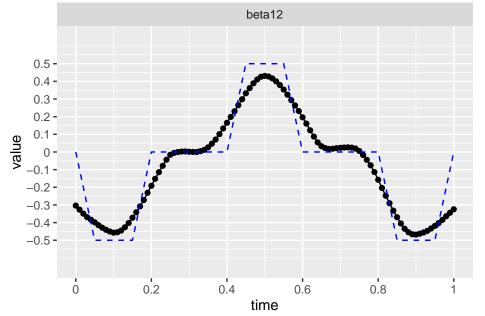


Time Varying Coefficient Estimation of Node 1



Time Varying Coefficient Estimation of Node 1

Kernel smoothing, h = 1/10



Kernel smoothing, h = 1/6

