MPC - shock size egm, $\chi = 1.0e + 00$ egm, $\chi = 5.0e - 01$ 0.46 egm, $\chi = 1.0e - 01$ egm, $\chi = 1.0e - 02$ 0.44 egm, $\chi = 1.0e - 04$ 0.40 0.38 a_{t-1}