

$\hat{\beta}$ 

-0.04

0.03

2.69

-0.03

-0.16

-0.01

 $\hat{\rho}$ 

-2.04

-2.93

-220.89

-73.84

13.23

0.70

 $\sigma_n$  $\sigma_u$  $p$  $r$  $\tilde{\omega}_{26}$  $\sigma_{\omega_{26}}$ 

0

-50

-100

-150

-200