

Structural Break Analysis: Figure Appendix

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Executive Summary

Overview: 12 figures total — 6 DGP illustrations and 6 analysis results from Monte Carlo simulations (300 replications).

1 Data Generating Process Illustrations

These figures illustrate the structural break patterns used in our Monte Carlo simulations.

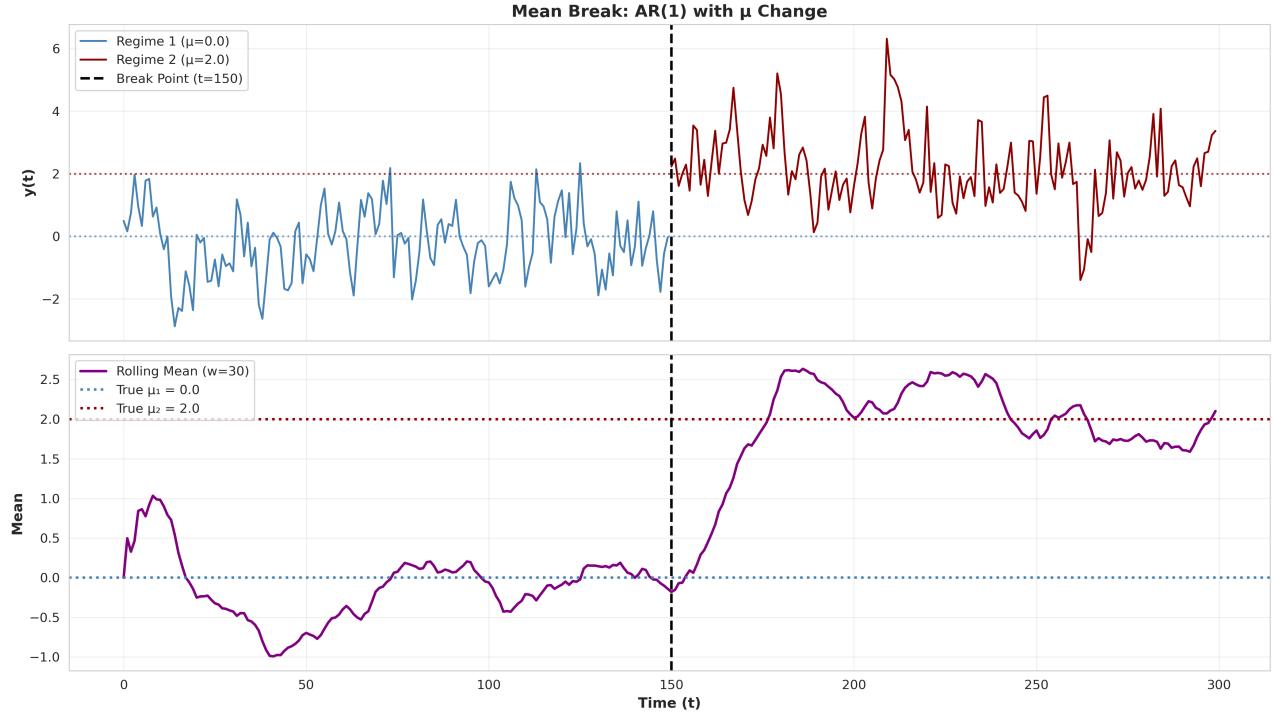


Figure 1: Dgp Mean Break

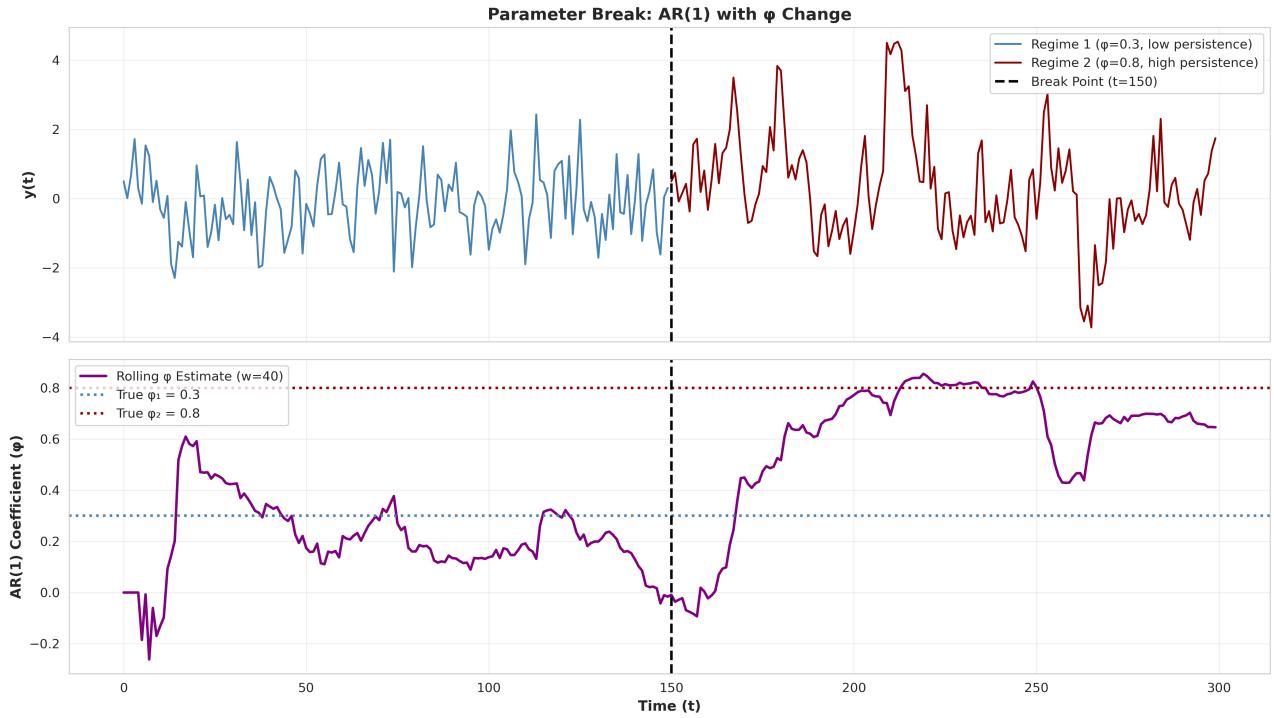


Figure 2: Dgp Parameter Break

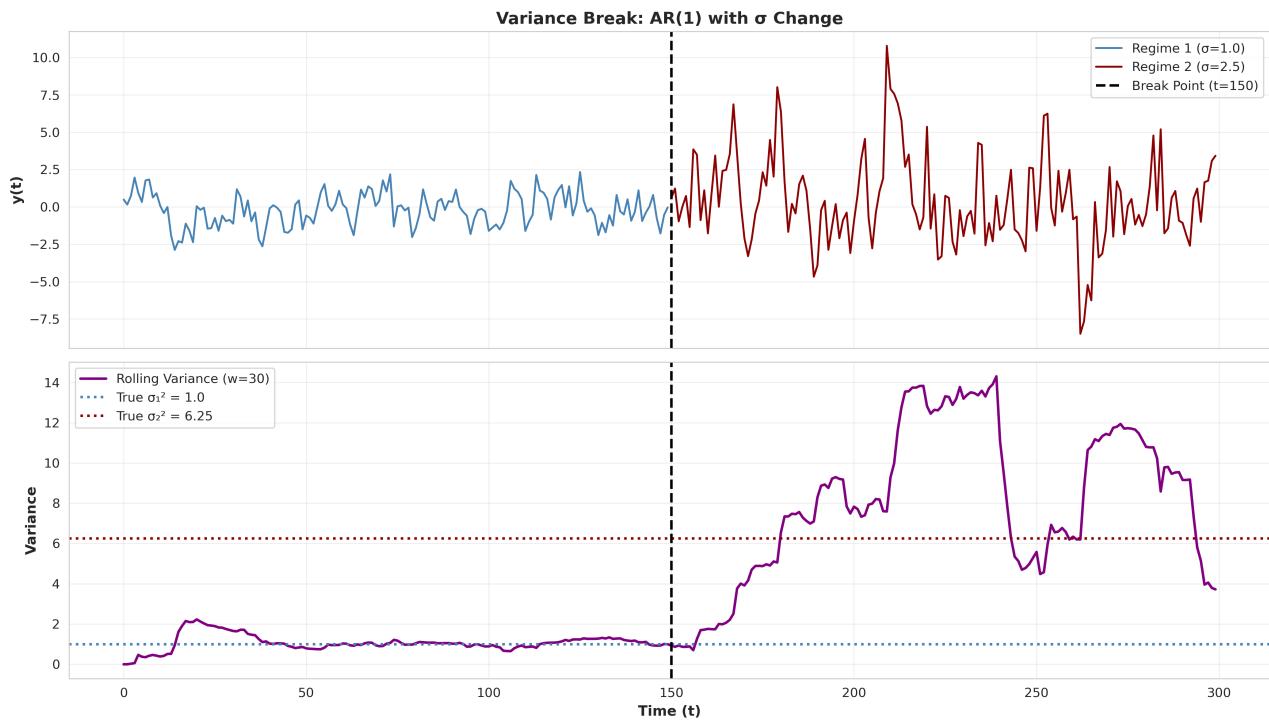


Figure 3: Dgp Variance Break

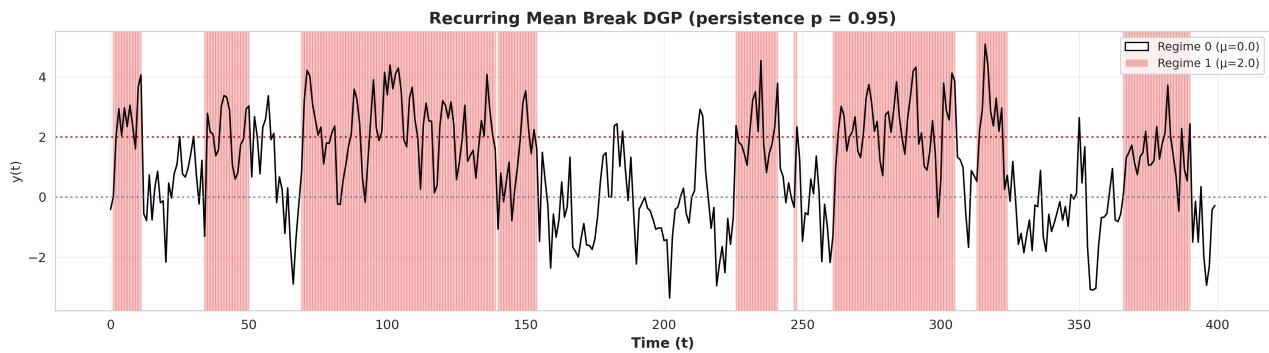


Figure 4: Recurring Mean Dgp Toponly

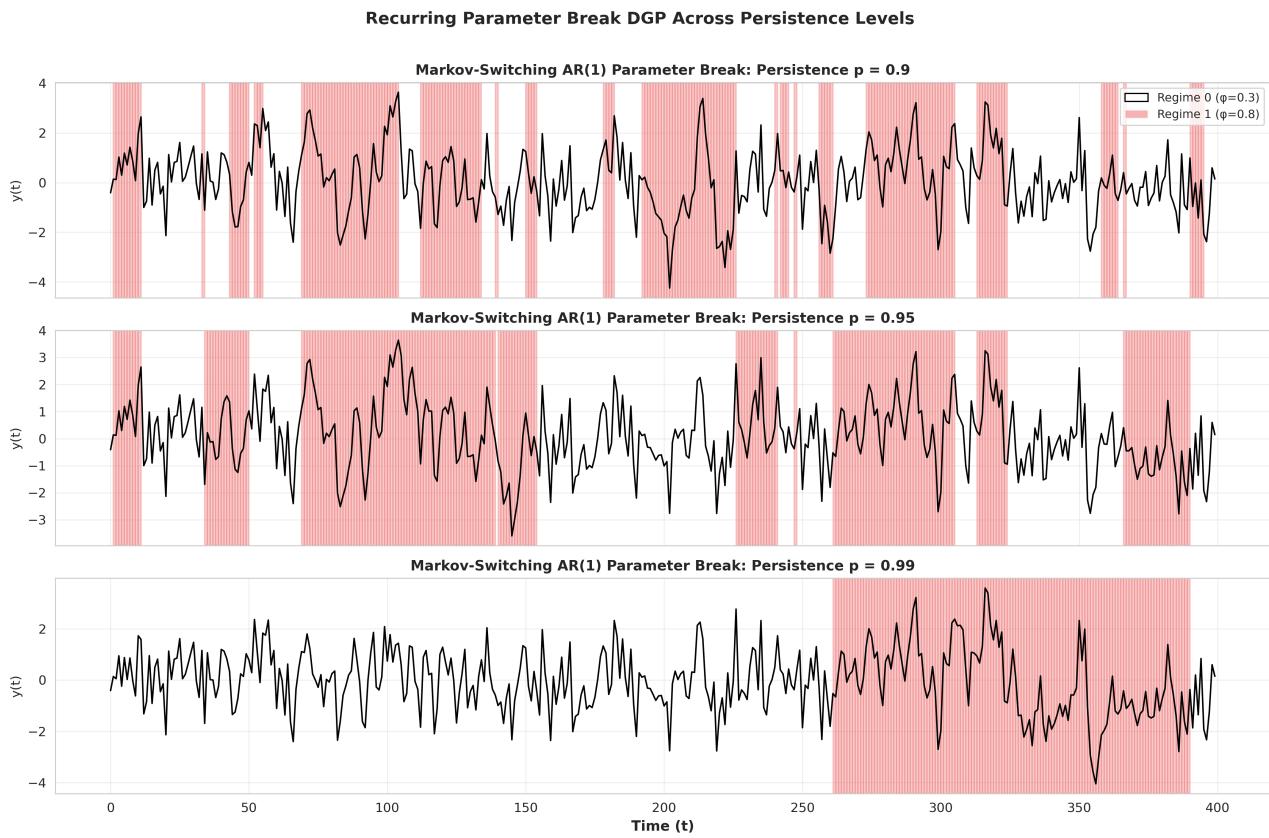


Figure 5: Recurring Parameter Dgp Persistence Panel

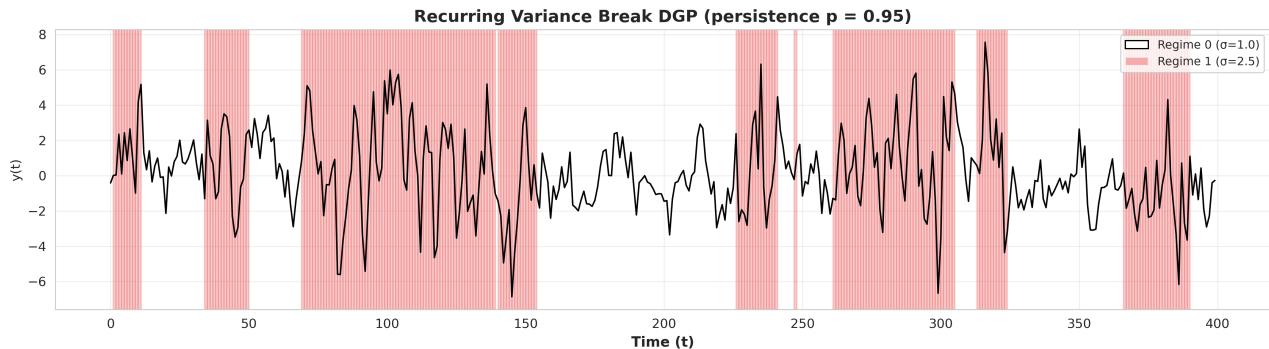


Figure 6: Recurring Variance Dgp Toponly

2 Analysis Results

These figures present results from Monte Carlo simulations (300 replications per scenario). All data sourced from outputs/tables/*.csv.

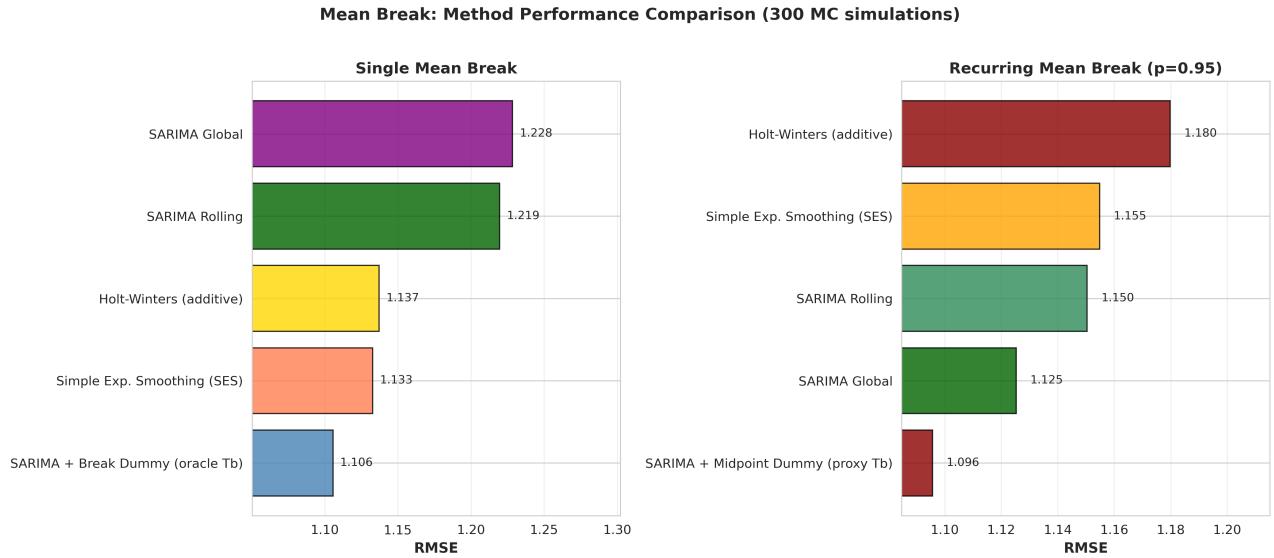


Figure 7: Mean Method Comparison

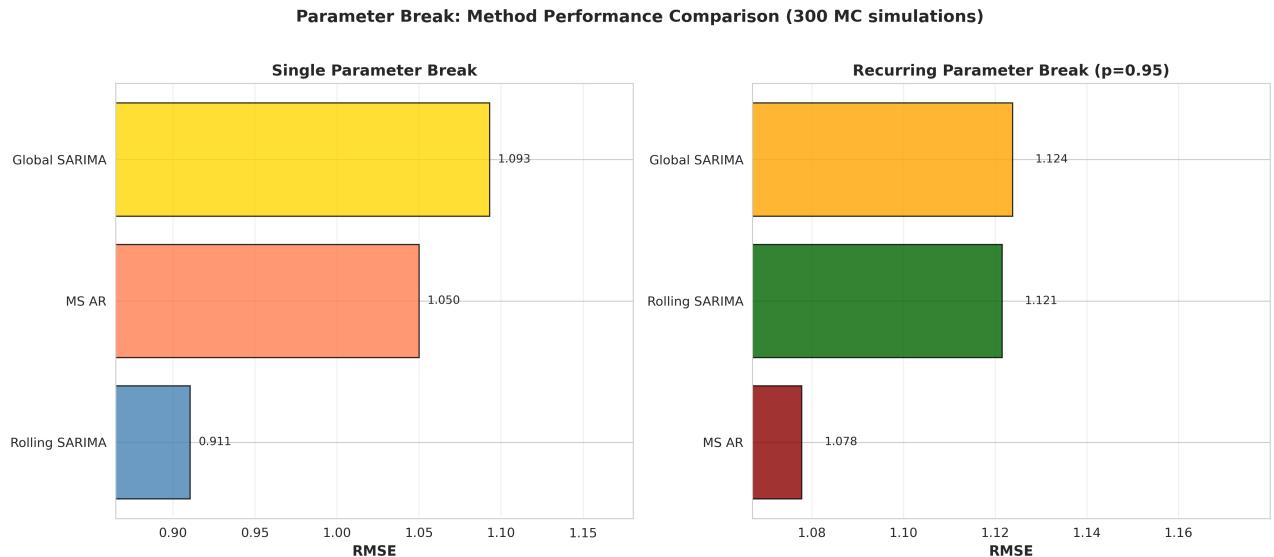


Figure 8: Parameter Method Comparison

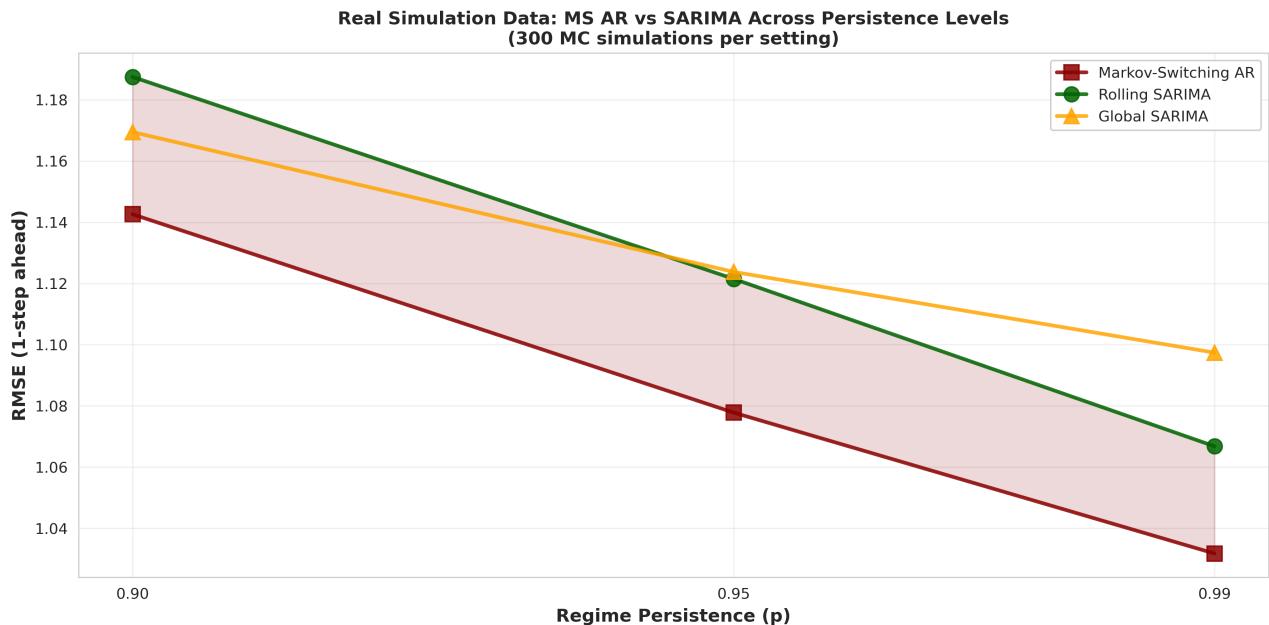


Figure 9: Persistence Comparison Real

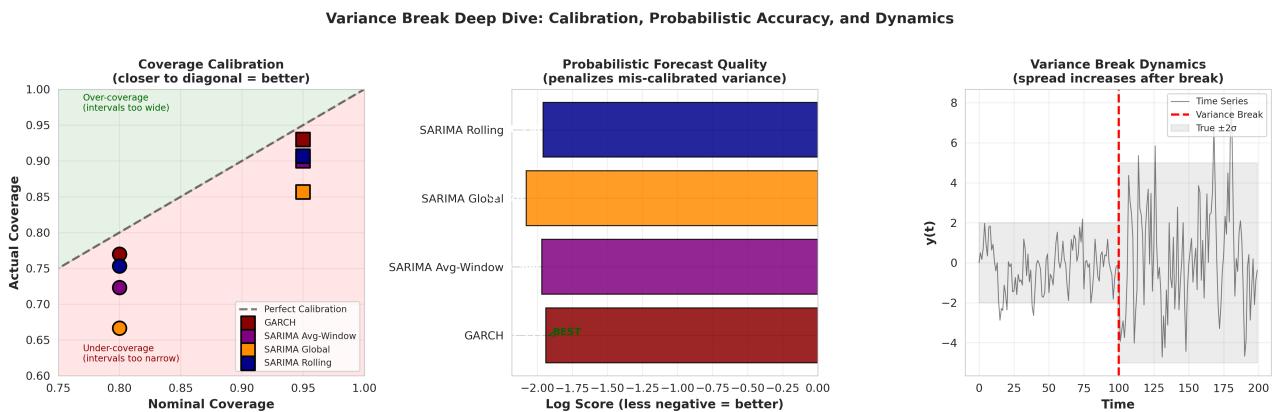


Figure 10: Variance Deep Dive

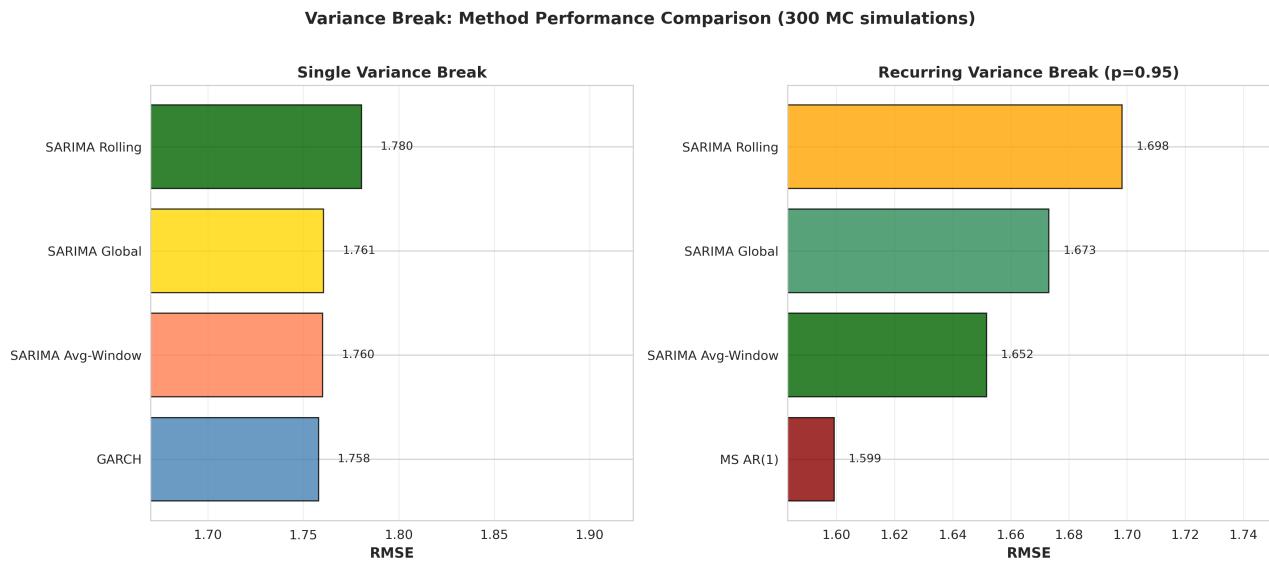


Figure 11: Variance Method Comparison

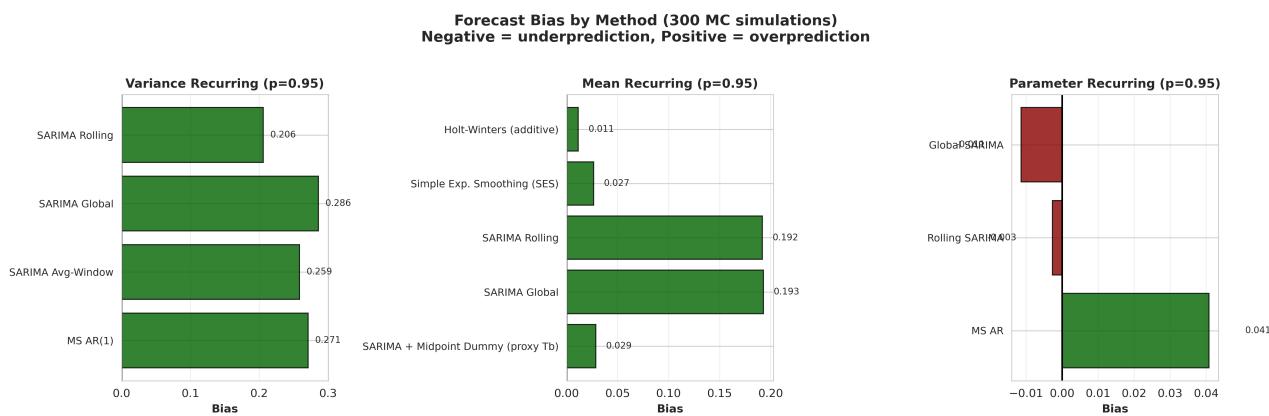


Figure 12: Bias Comparison