

# Structural Break Analysis: Figure Appendix

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## Executive Summary

### Figure Appendix Overview:

- **Total Figures:** 12
- **DGP Illustrations:** 6 figures showing structural break data generating processes
- **Analysis Results:** 6 figures from Monte Carlo simulation results

### Data Sources:

- **DGP Figures:** Illustrative simulations demonstrating break patterns (variance, mean, parameter shifts)
- **Analysis Figures:** Real simulation data from `outputs/tables/*.csv` (300 MC replications per scenario)

### Figure Categories:

- **DGP Illustrations (6):**  $dgp_{mean,break}$ ,  $dgp_{parameter,break}$ ,  $dgp_{variance,break}$ ...**Analysis Results (6):**  $bias$

# 1 Data Generating Process Illustrations

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

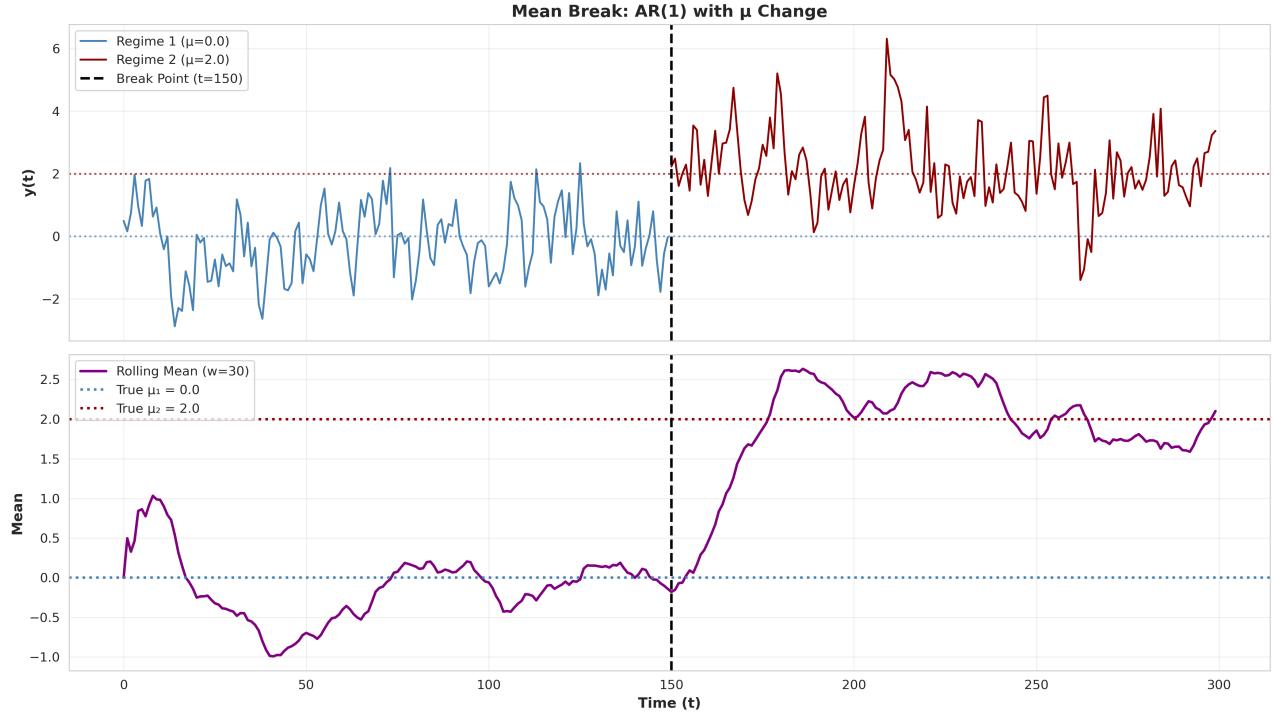


Figure 1: Dgp Mean Break

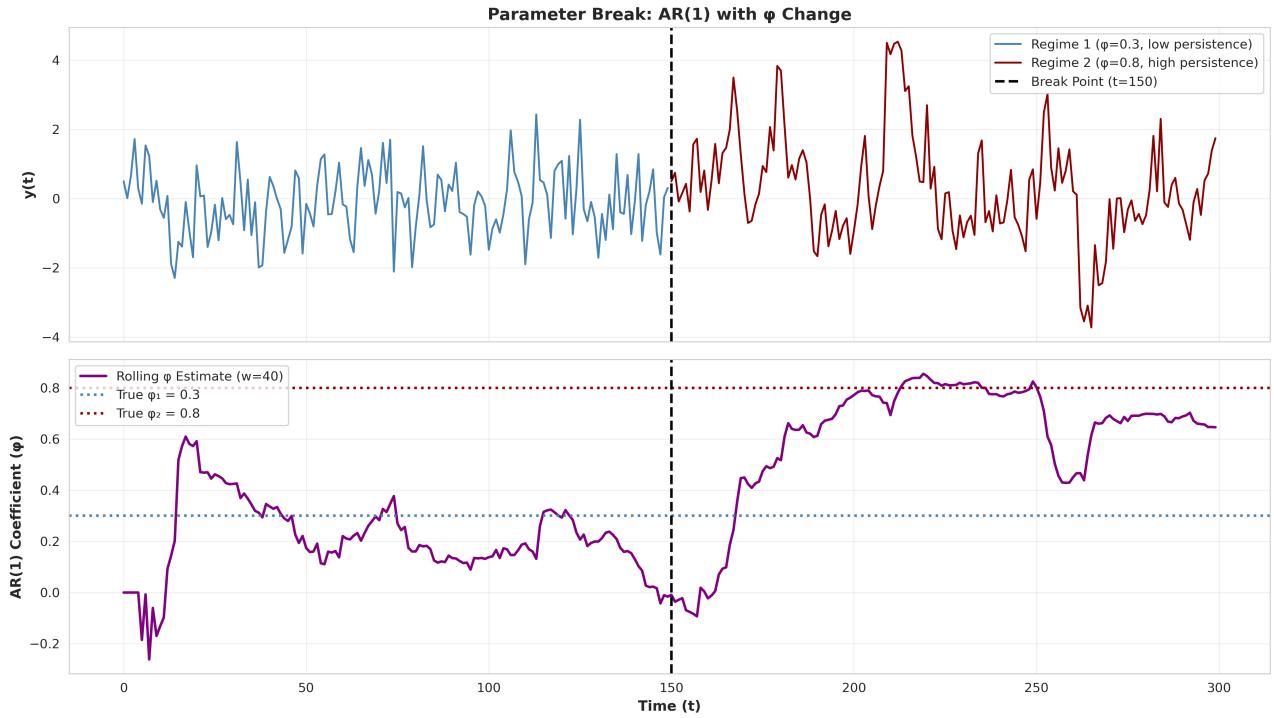


Figure 2: Dgp Parameter Break

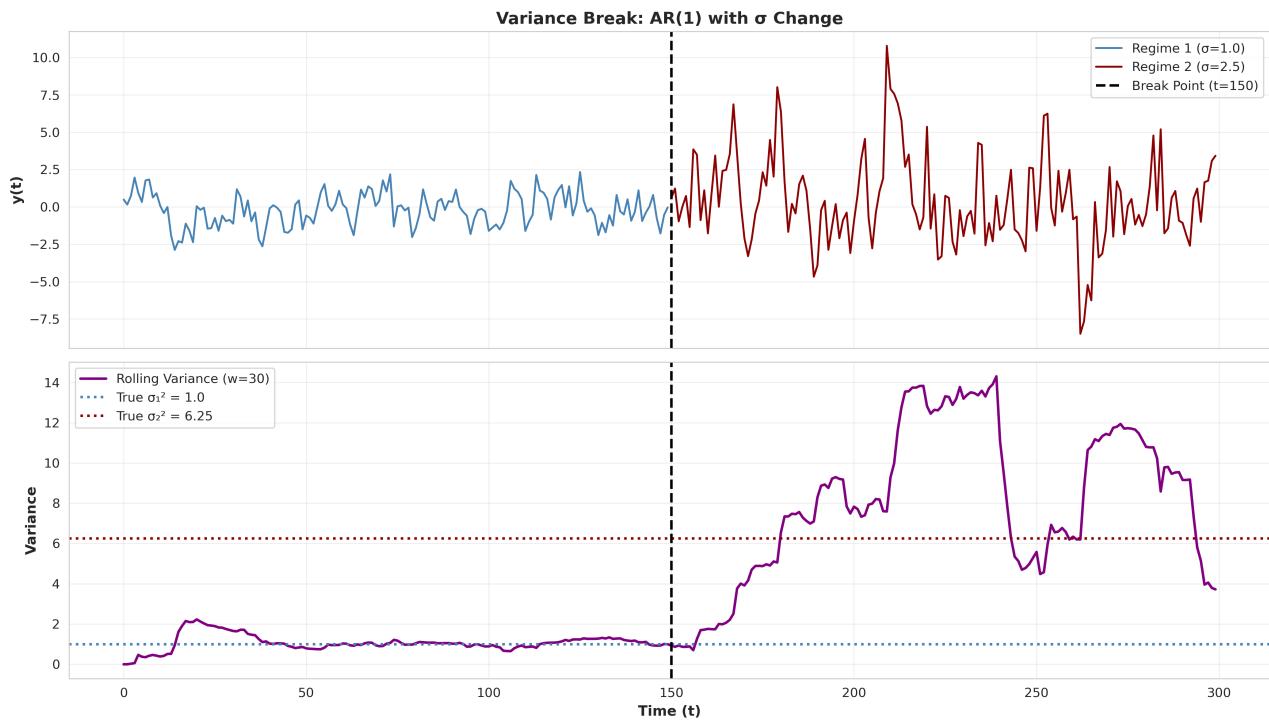


Figure 3: Dgp Variance Break

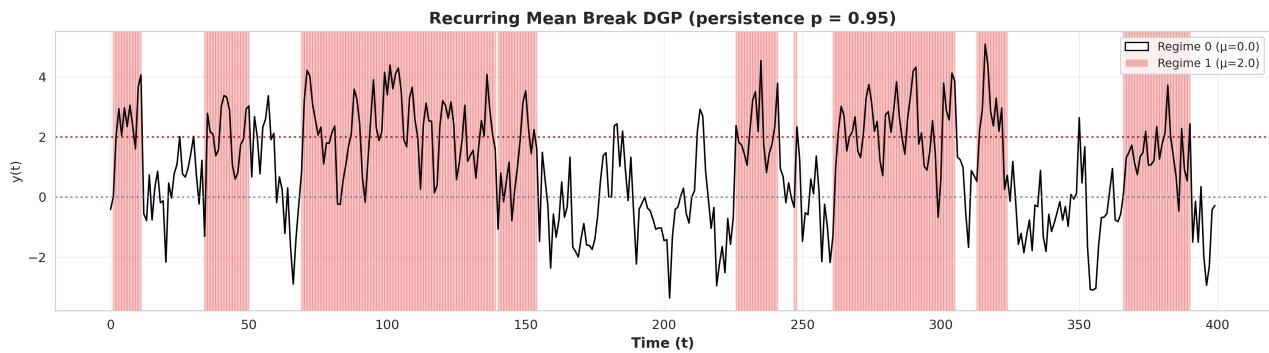


Figure 4: Recurring Mean Dgp Toponly

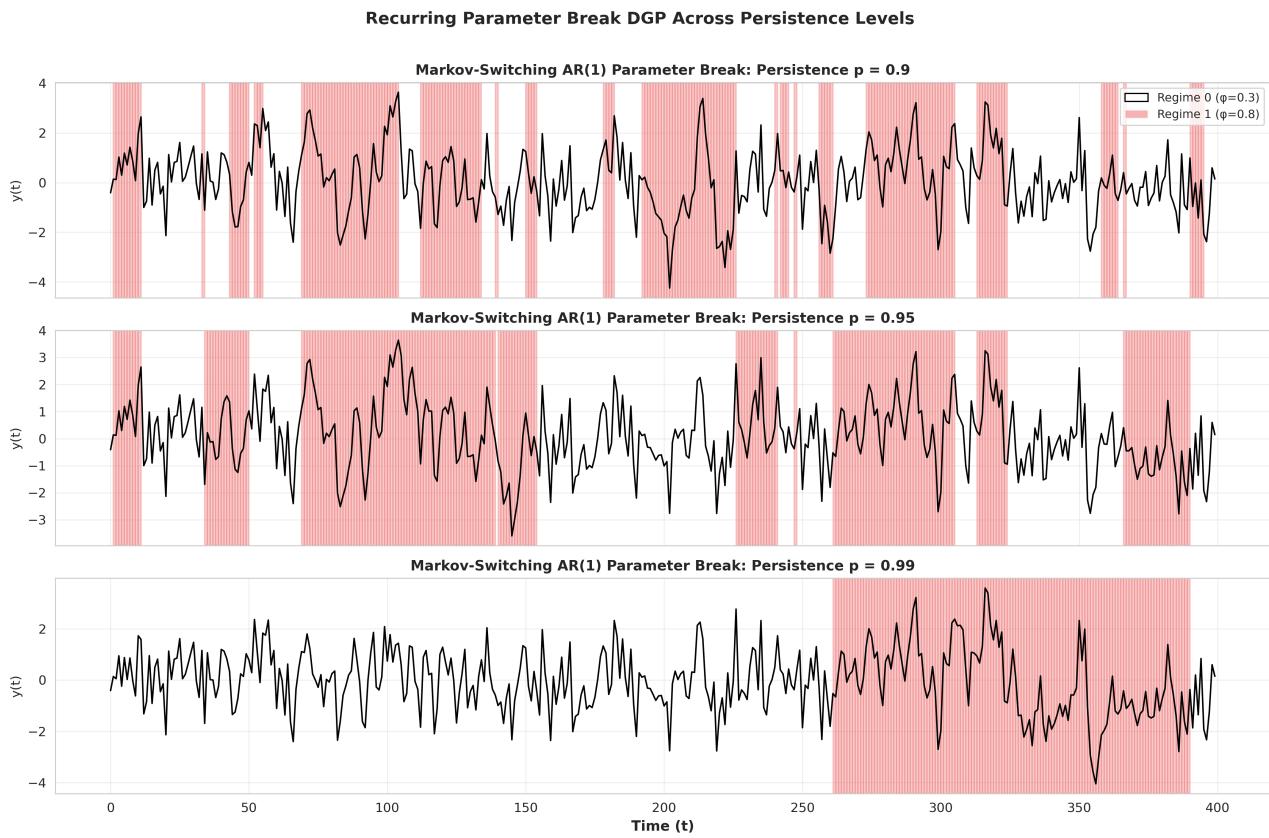


Figure 5: Recurring Parameter Dgp Persistence Panel

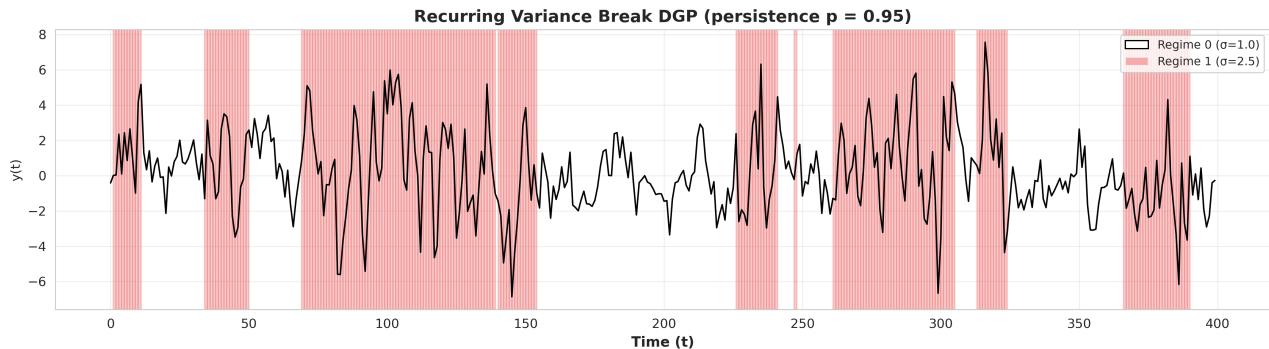


Figure 6: Recurring Variance Dgp Toponly

## 2 Analysis Results

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

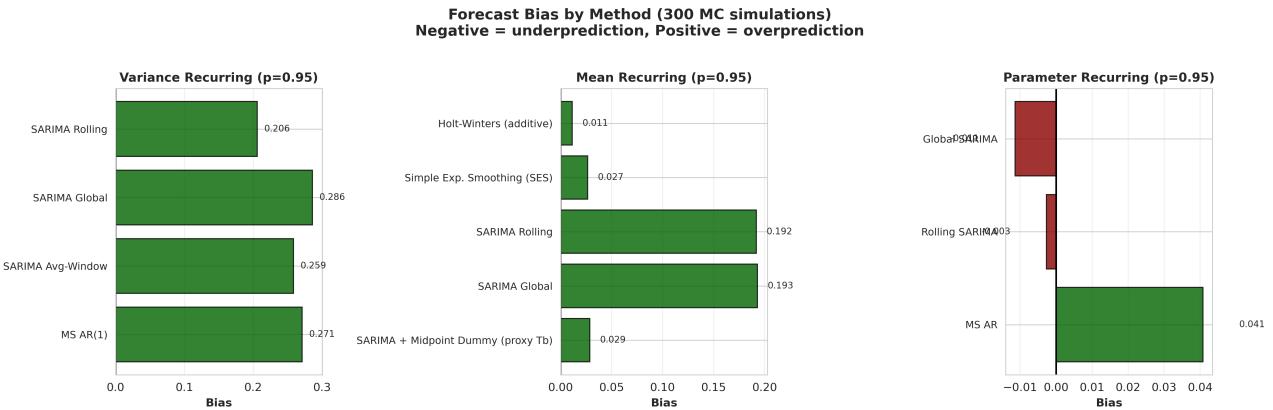


Figure 7: Bias Comparison

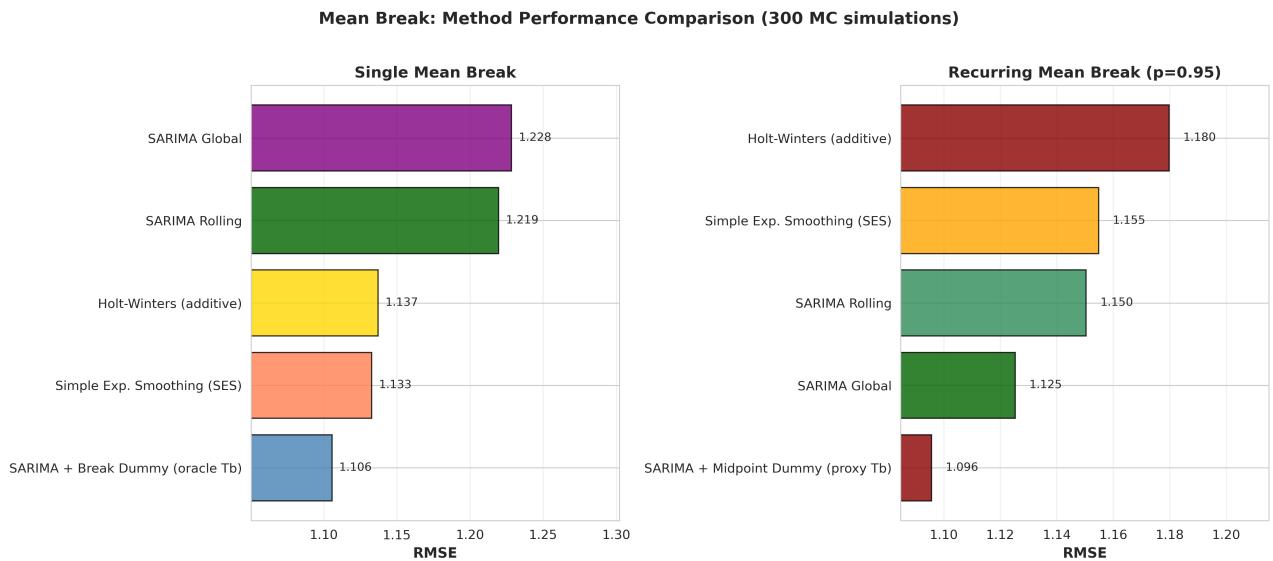


Figure 8: Mean Method Comparison

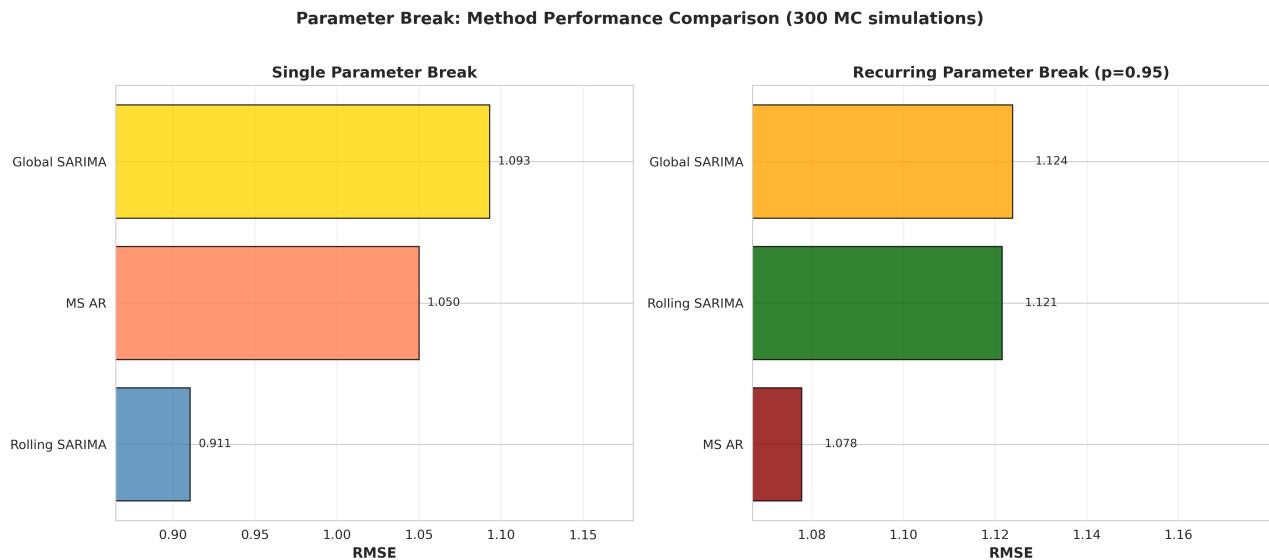


Figure 9: Parameter Method Comparison

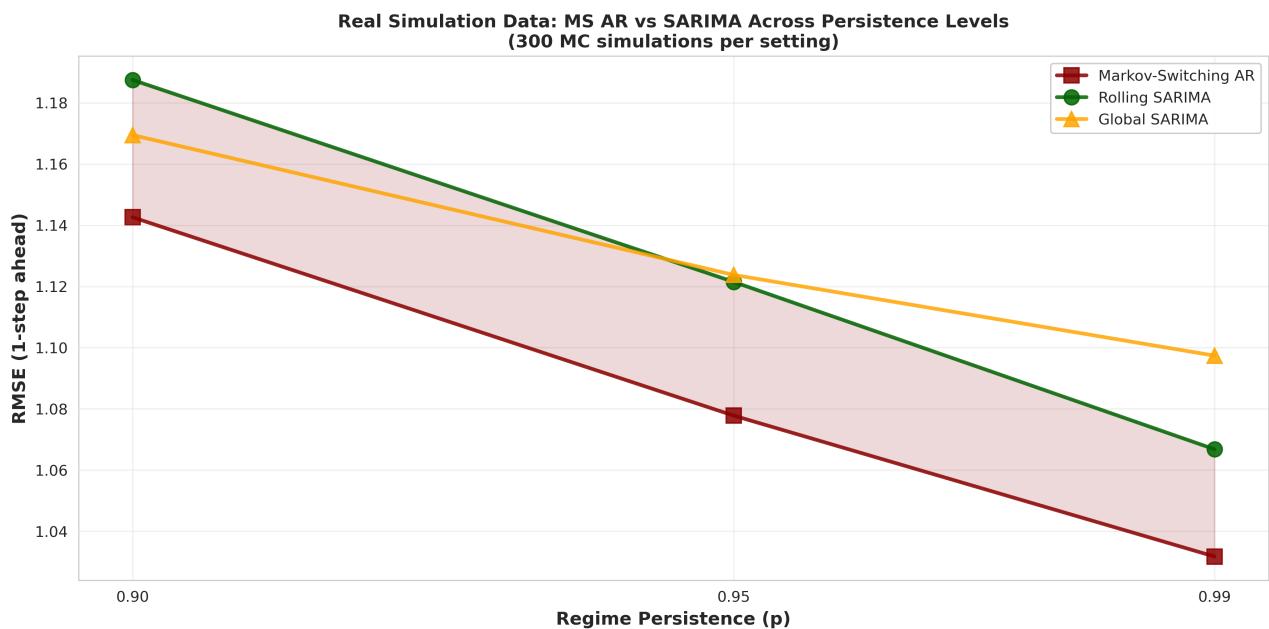


Figure 10: Persistence Comparison Real

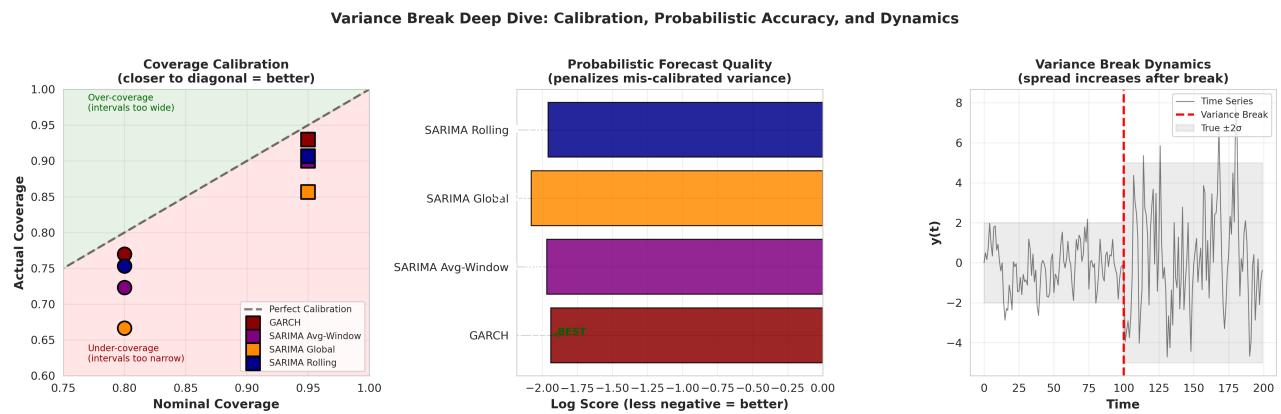


Figure 11: Variance Deep Dive

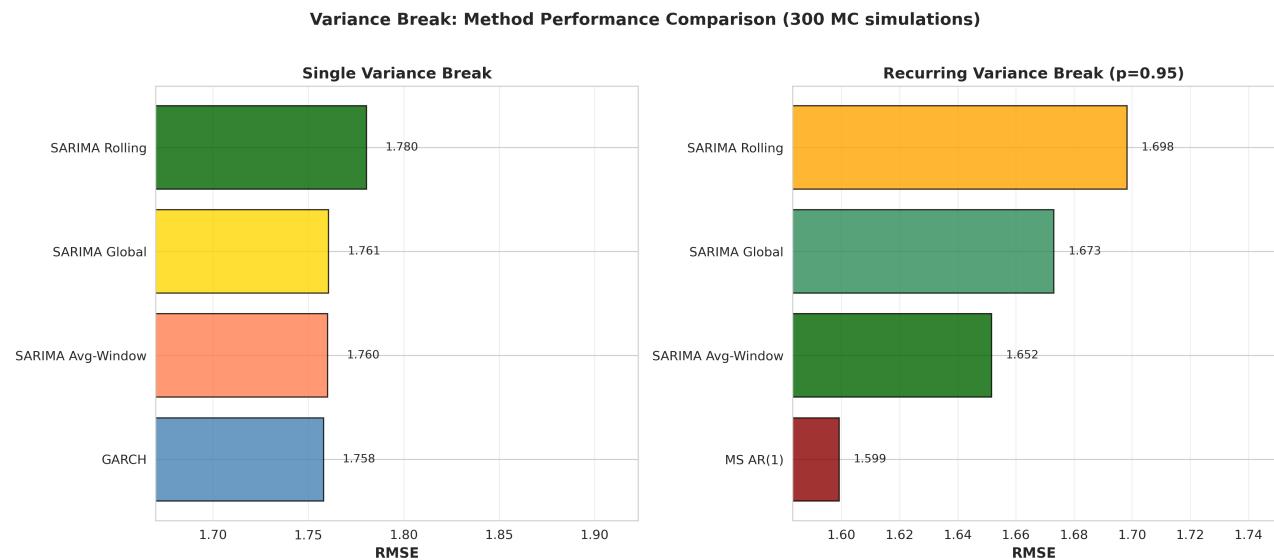


Figure 12: Variance Method Comparison