Simulated ARMA–GARCH 2010–20 Aggregrated Predictions and CIs

Legend:
- X_t
- Predicted μ_t (or X_t)
- $\widehat{VaR}_{0.95}$
- Predicted $VaR_{0.95}$
- expression(95%−CI for μ_t, α)

y-axis: Monthly Metric Tonnage

y-axis values: 2e+06, 3e+06, 4e+06, 5e+06

x-axis: Months Since Jan 1 2010

x-axis values: 0, 20, 40, 60, 80, 100, 120, 140