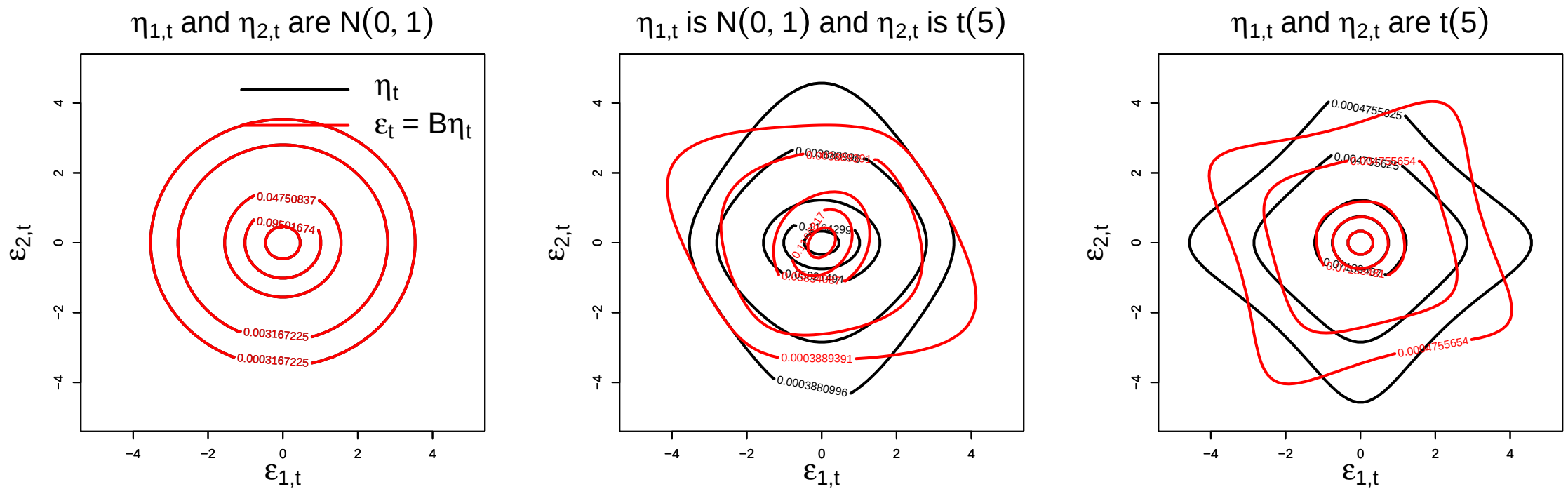
η1,t and η2,t are N(0, 1)
ηt
εt = Bηt
0.04750837
0.09501674
0.003167225
0.0003167225
η1,t is N(0, 1) and η2,t is t(5)
0.0003889391
0.0003880996
η1,t and η2,t are t(5)
0.0004755625
0.0004755654
ε1,t
ε2,t