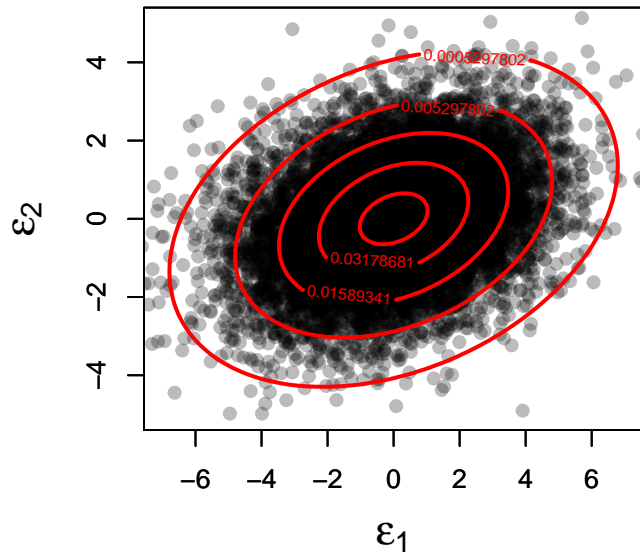Distribution of $\varepsilon_t = B\eta_t$

Distribution of $\varepsilon_t = BQ\eta_t$