















































Geweke Diagnostics y_tilde[45] y_tilde[44] y_tilde[43] y_tilde[42] y_tilde[41] y_tilde[40] y_tilde[39] y_tilde[38] y_tilde[37] y_tilde[36] y_tilde[35] y_tilde[34] y_tilde[33] y_tilde[32] y_tilde[31] y_tilde[30] y_tilde[29] y_tilde[28] y_tilde[27] y_tilde[26] -Chain y_tilde[25] y_tilde[24] -y_tilde[23] -y_tilde[22] y_tilde[21] y_tilde[20] y_tilde[19] y_tilde[18] y_tilde[17] y_tilde[16] y_tilde[15] y_tilde[14] y_tilde[13] y_tilde[12] y_tilde[11] y_tilde[10] y_tilde[9] y_tilde[8] y_tilde[7] y_tilde[6] y_tilde[5] y_tilde[4] y_tilde[3] y_tilde[2] y_tilde[1] --5.0 -2.5 2.5 5.0 0.0

Ζ