LPS

Legend:
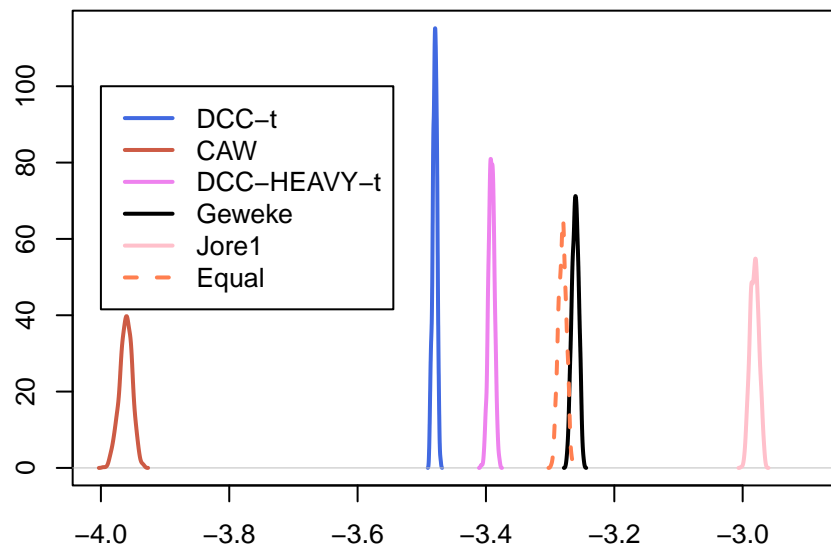- DCC−t
- CAW
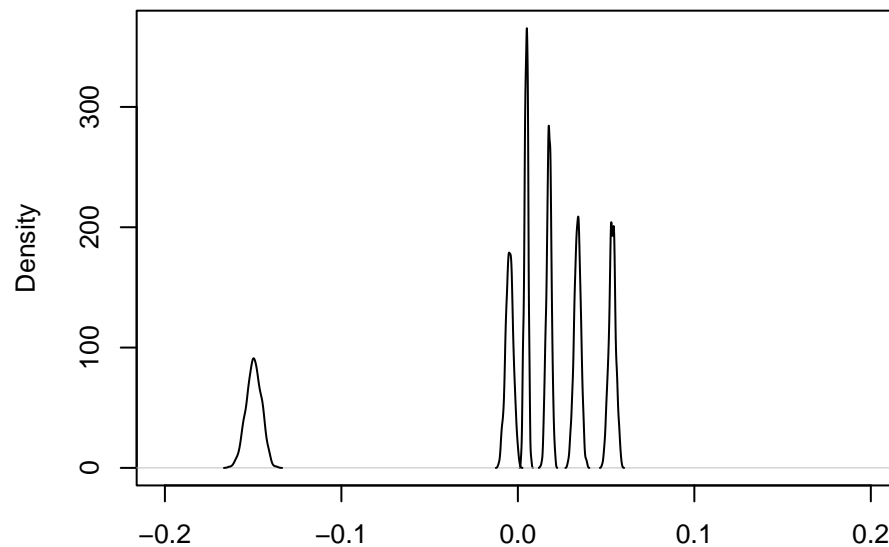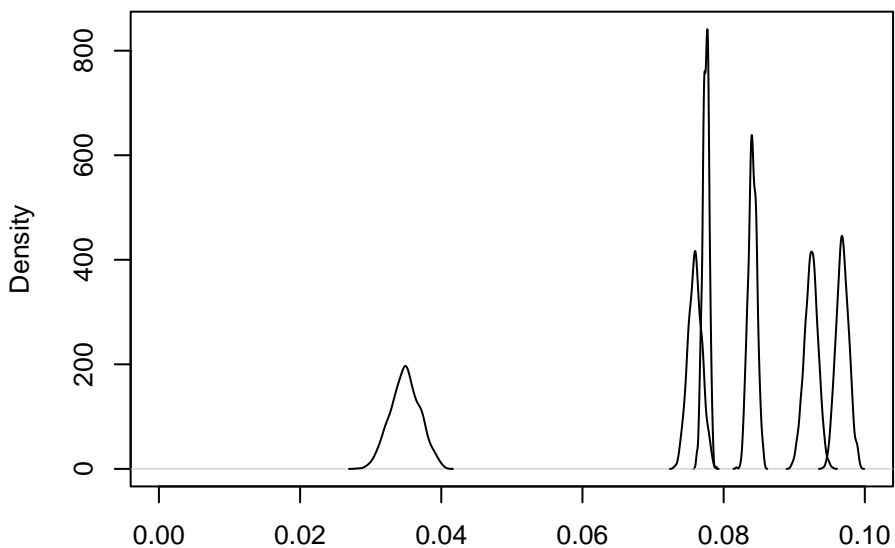- DCC−HEAVY−t
- Geweke
- Jore1
- Equal

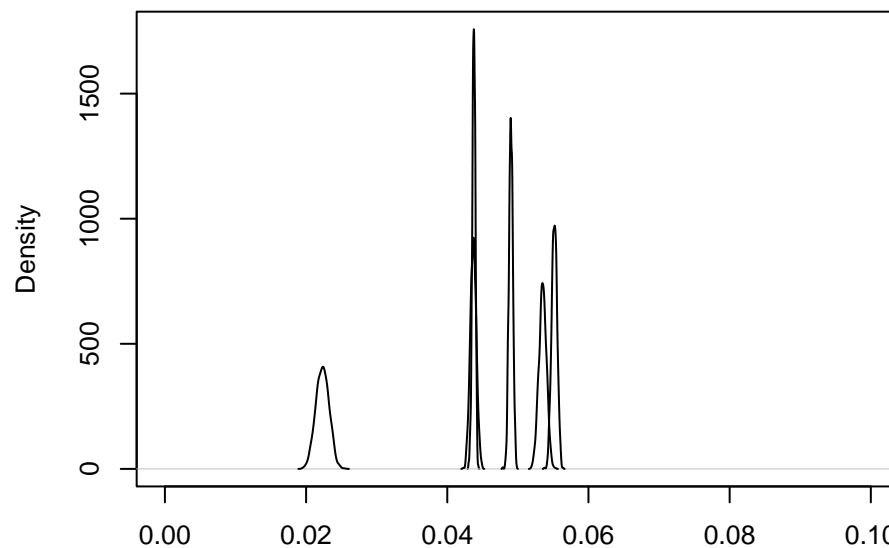**density(x = apply(IL_caw[, ind25], 1, sum)/K)**

N = 1000   Bandwidth = 0.0002357

density(x = apply(IL_caw[, ind10], 1, sum)/K)

N = 1000   Bandwidth = 0.0001017

density(x = apply(IL_caw[, ind05], 1, sum)/K)

N = 1000   Bandwidth = 4.914e−05