**Results with tempering on the first 100 observations:**

|  |  |  |
| --- | --- | --- |
| phi | Time series length n = 1000 | Time series length n = 10000 |
| 0.1 |  |  |
| 0.5 |  |  |
| 0.7 |  |  |
| 0.9 |  |  |
| 0.99 |  |  |

For the case phi = 0.99, increase series length further:

Chart, histogram

Description automatically generated