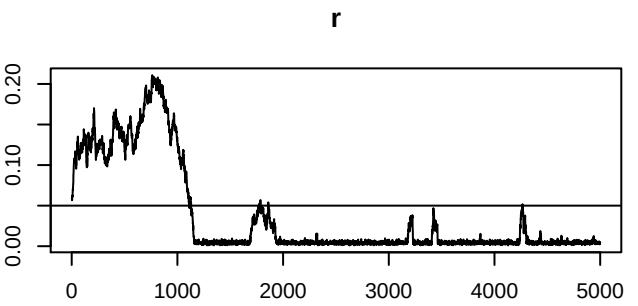
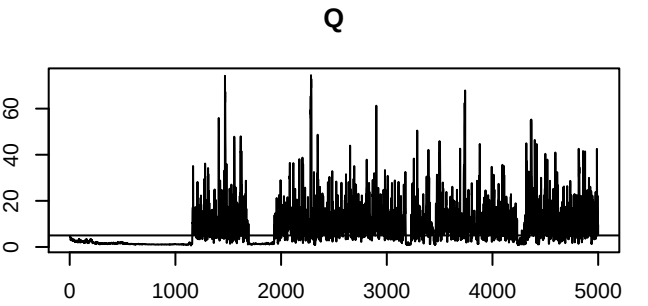
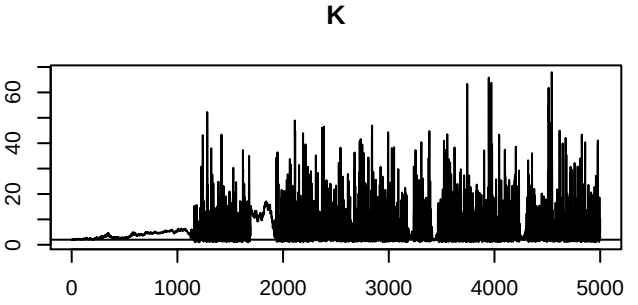
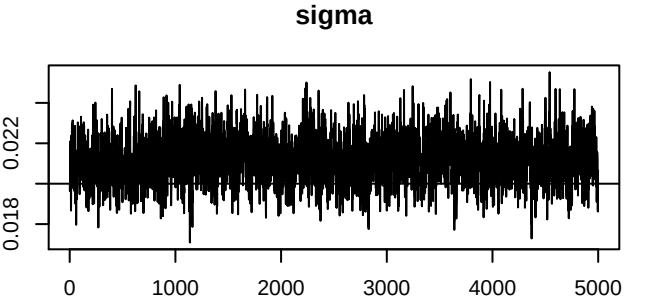
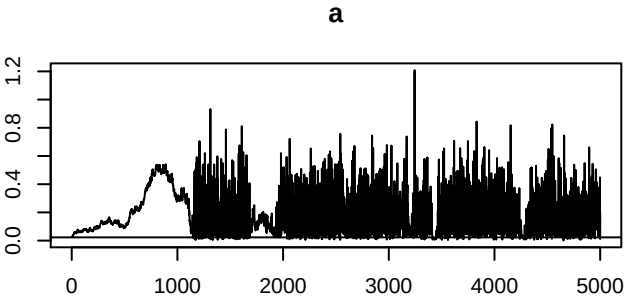
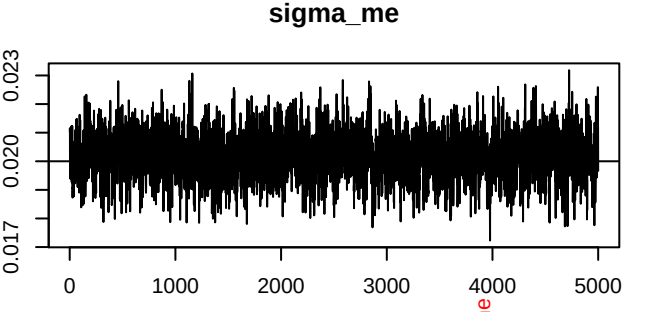

r
0.00
0.10
0.20
0
1000
2000
3000
4000
5000

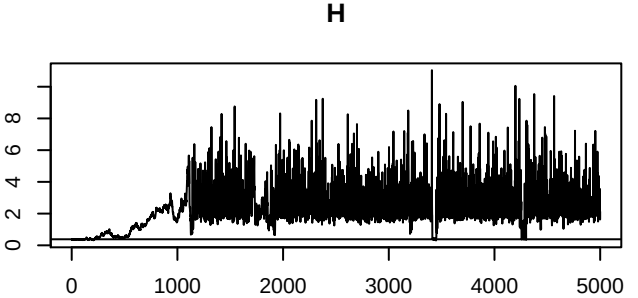

Q
0
20
40
60
0
1000
2000
3000
4000
5000

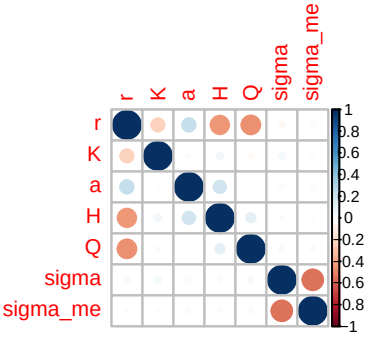

K
0
20
40
60
0
1000
2000
3000
4000
5000

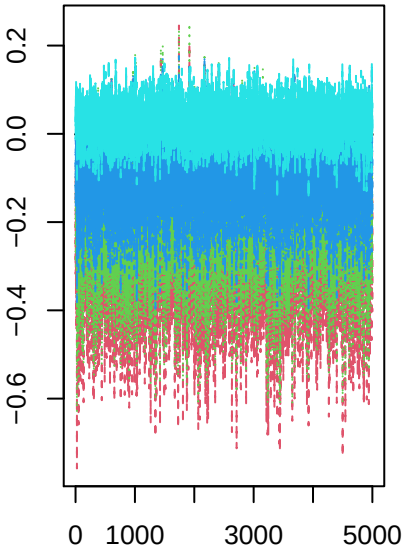

sigma
0.018
0.022
0
1000
2000
3000
4000
5000

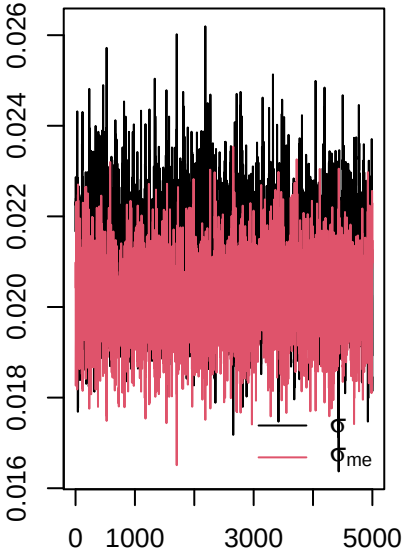

a
0.0
0.4
0.8
1.2
0
1000
2000
3000
4000
5000

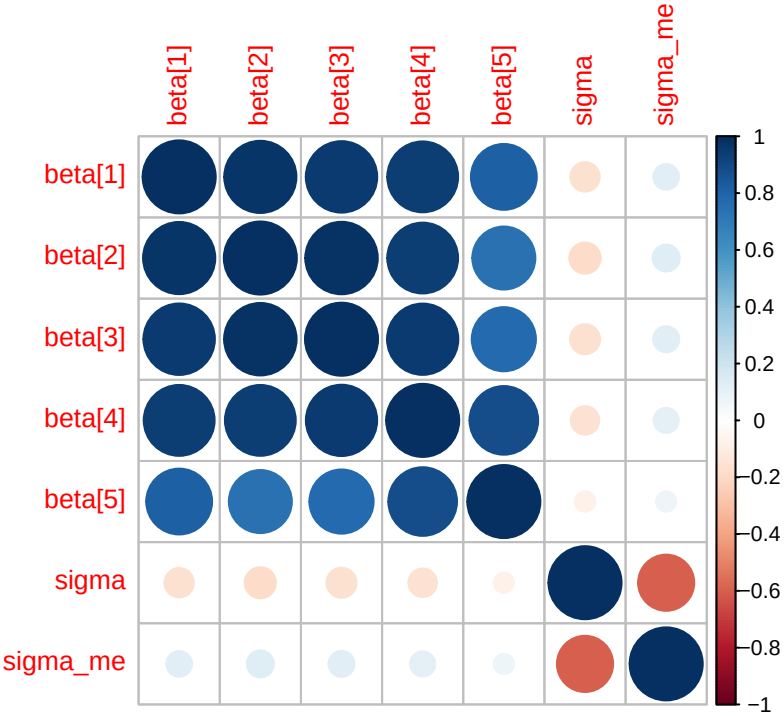

sigma_me
0.017
0.020
0.023
0
1000
2000
3000
4000
5000


H
0
2
4
6
8
0
1000
2000
3000
4000
5000


r
K
a
H
Q
sigma
sigma_me
1
0.8
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
-0.8
-1


0.2
0.0
−0.2
−0.4
−0.6
0
1000
3000
5000


0.026
0.024
0.022
0.020
0.018
0.016
σ
σme
0
1000
3000
5000


beta[1]
beta[2]
beta[3]
beta[4]
beta[5]
sigma
sigma_me
1
0.8
0.6
0.4
0.2
0
−0.2
−0.4
−0.6
−0.8
−1