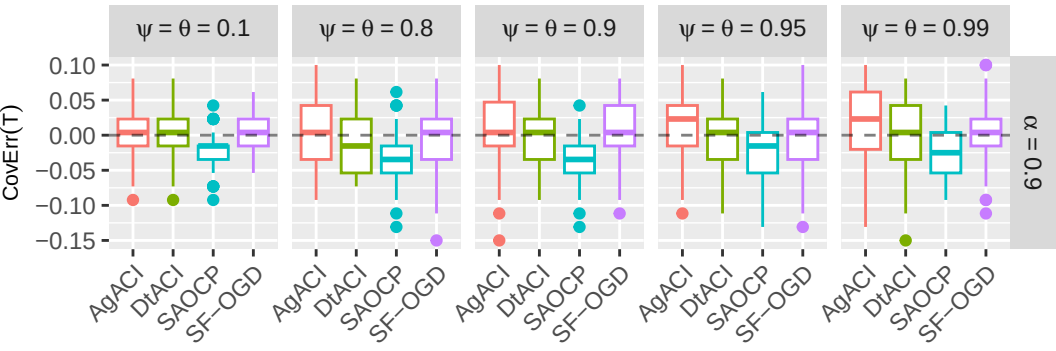
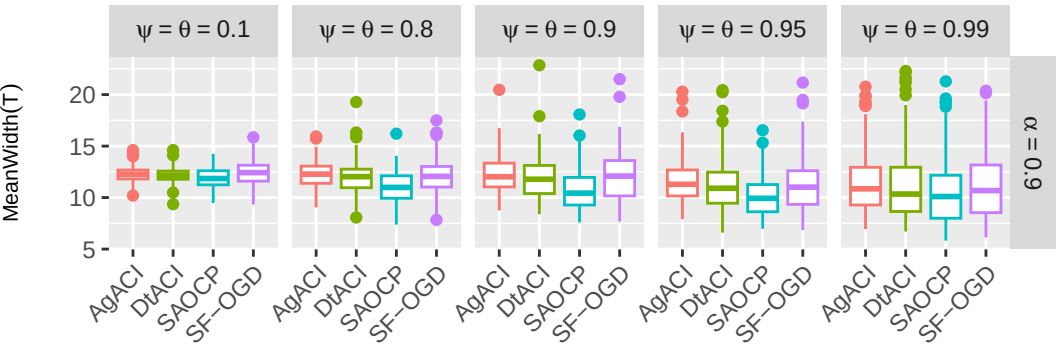
Simulation study: ARMA errors

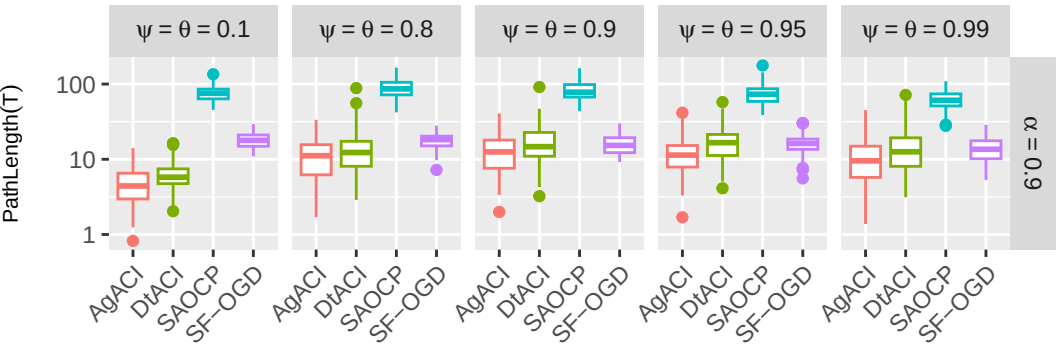
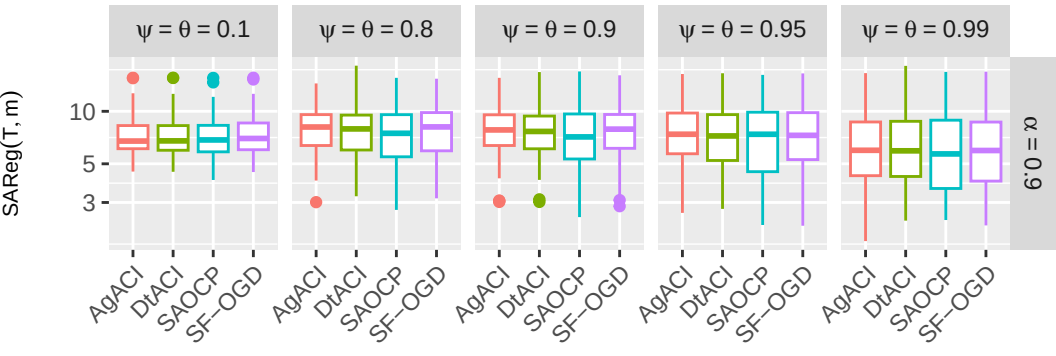
Coverage Error



Mean Interval Width



Path Length



Strongly Adaptive Regret