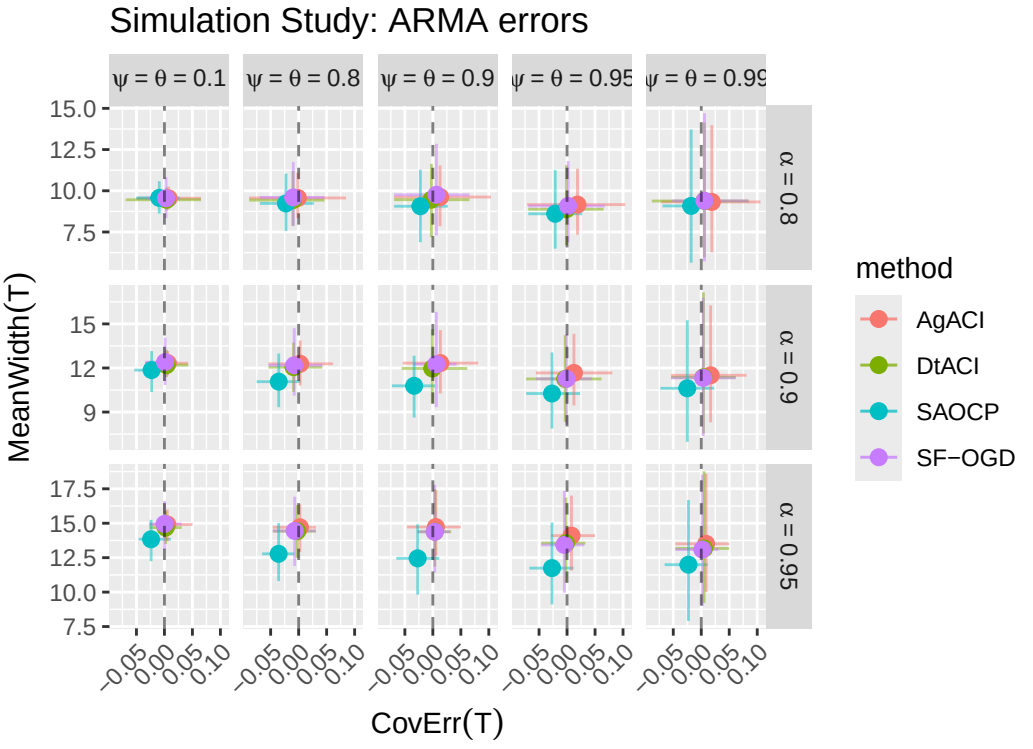
Simulation Study: ARMA errors
ψ = θ = 0.1
ψ = θ = 0.8
ψ = θ = 0.9
ψ = θ = 0.95
ψ = θ = 0.99
α = 0.8
α = 0.9
α = 0.95
MeanWidth(T)
CovErr(T)
method
AgACI
DtACI
SAOCP
SF−OGD