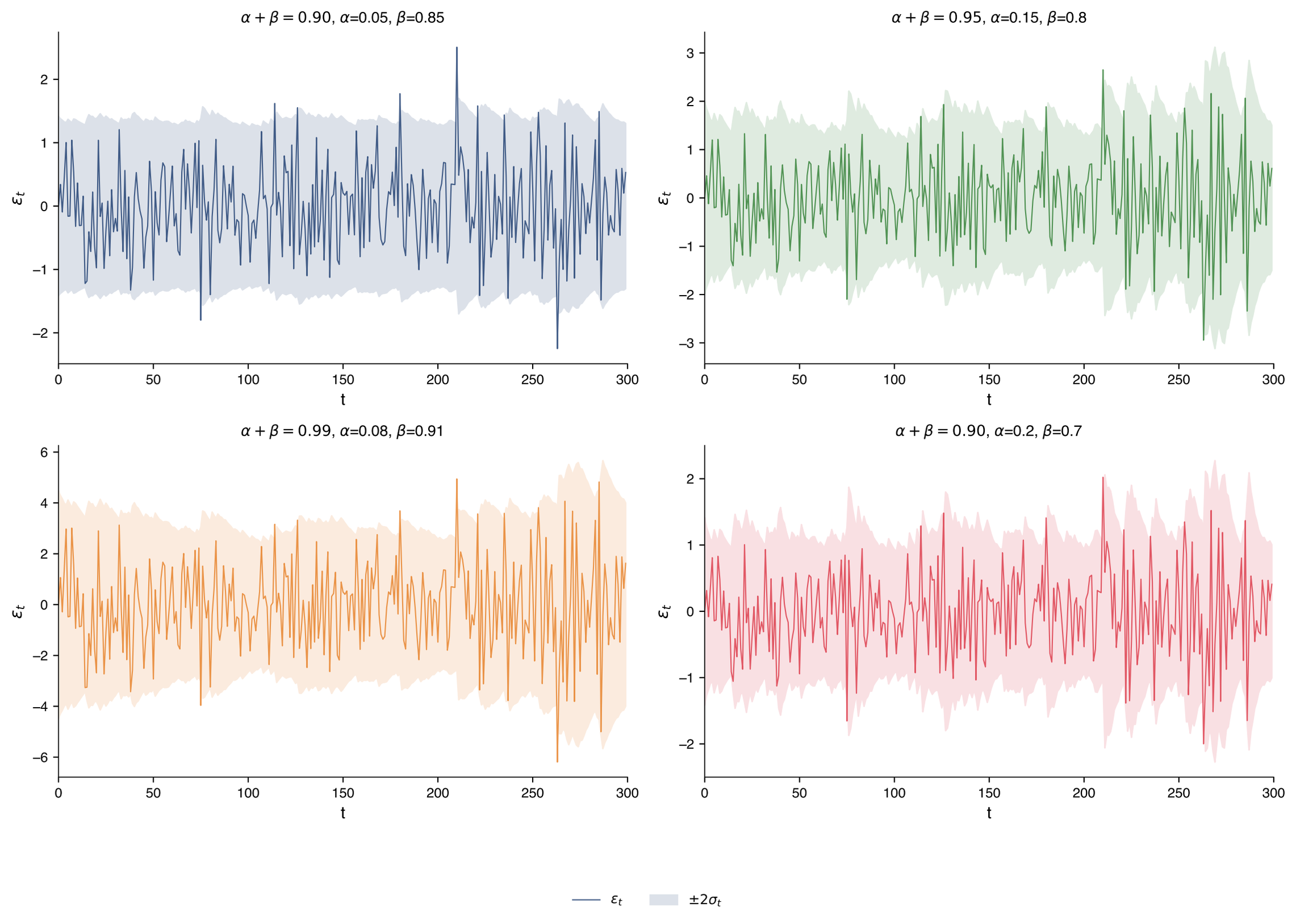
$\alpha + \beta = 0.90$, α=0.05, β=0.85
$\alpha + \beta = 0.95$, α=0.15, β=0.8
$\alpha + \beta = 0.99$, α=0.08, β=0.91
$\alpha + \beta = 0.90$, α=0.2, β=0.7
ε_t
t
ε_t
$\pm 2\sigma_t$