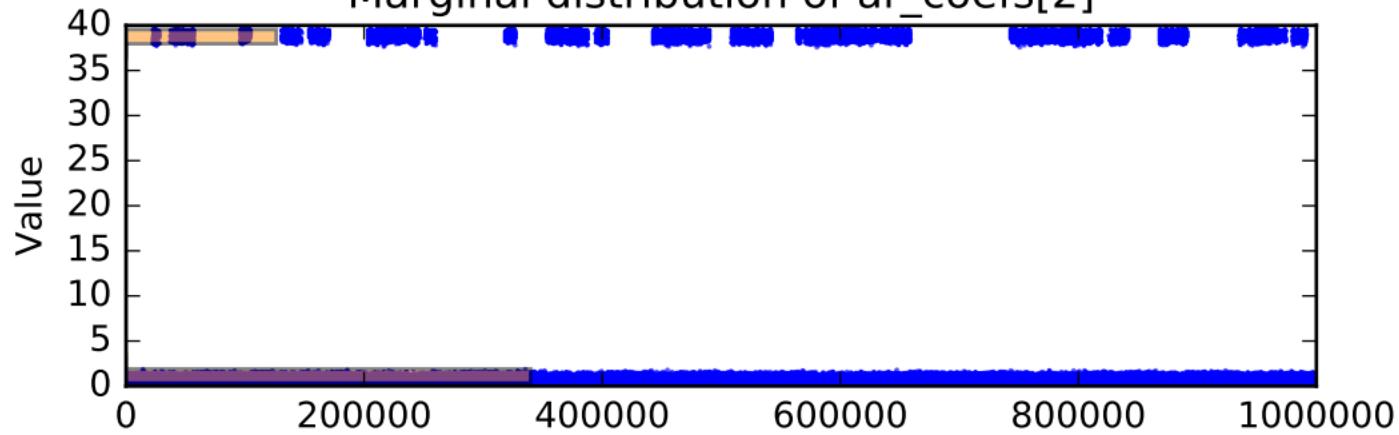Marginal distribution of ar_coefs[2]