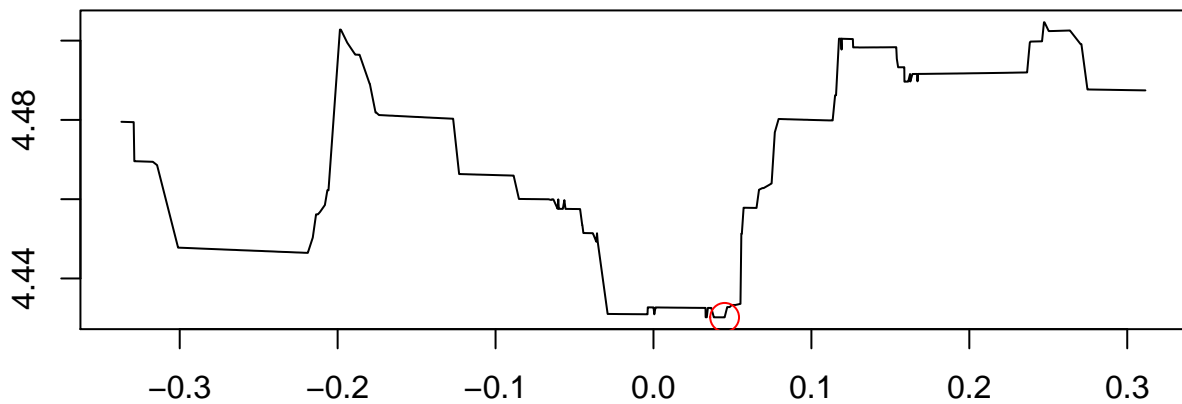


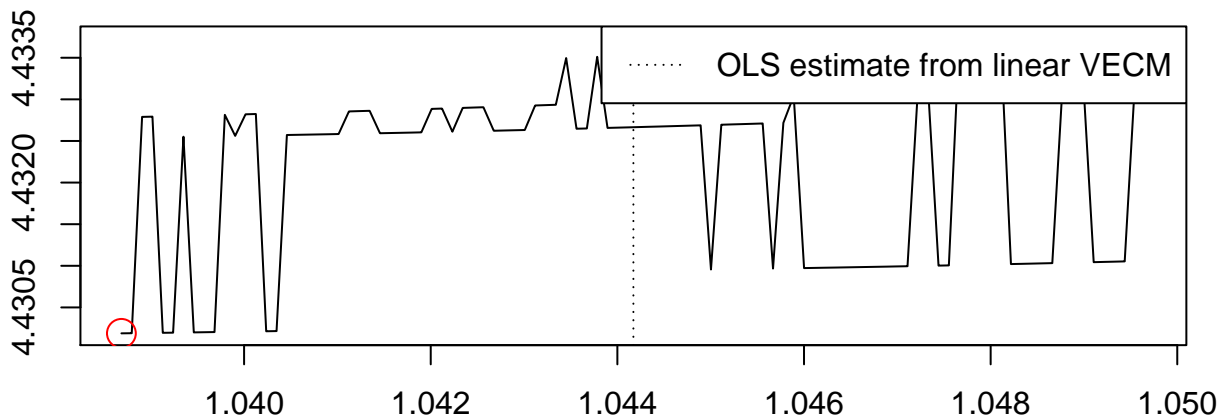
Grid Search

Residual Sum of Squares



Threshold parameter γ

Residual Sum of Squares



Cointegrating parameter β