## Simulation study: ARMA errors Coverage Error $\psi = \theta = 0.1$ $\psi = \theta = 0.8$ $w = \theta = 0.9$ $w = \theta = 0.95$ $w = \theta = 0.99$ 0.10 -0.05 -SovErr(T 0.00 --0.05 --0.10 **-**Mean Interval Width $\psi = \theta = 0.1$ $\psi = \theta = 0.8$ $\psi = \theta = 0.9$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ 20 -MeanWidth(T 15 -10 -POR CHEST OF ORD Market of the back of the back of the Path Length $\psi = \theta = 0.1$ $\psi = \theta = 0.8$ $\psi = \theta = 0.9$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ 150 -PathLength(T 100 -50 -