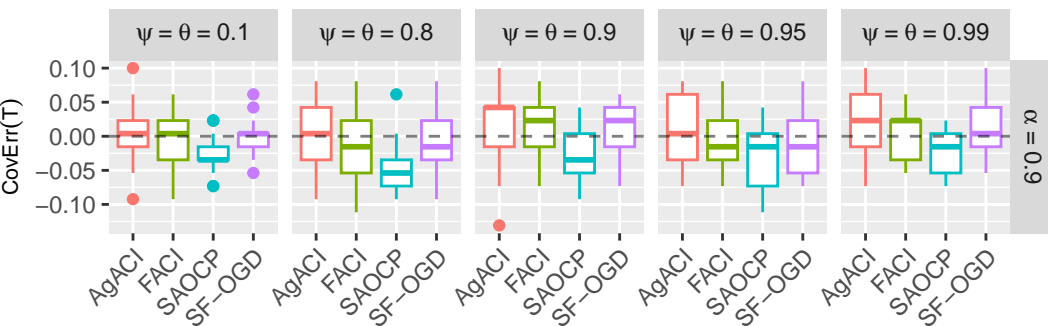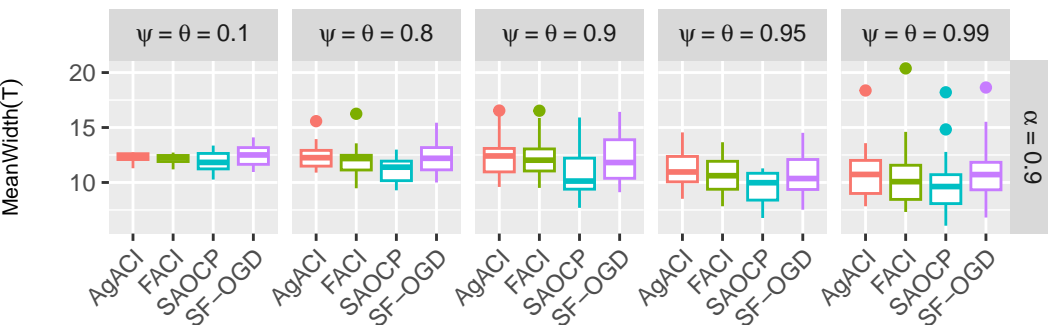Simulation study: ARMA errors