Simulation study: ARMA errors Coverage Error $\psi = \theta = 0.1$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ $\Psi = \theta = 0.8$ $\psi = \theta = 0.9$ 0.1 -0.1 -0.0 -0.1 Mean Interval Width $\psi = \theta = 0.1$ $\Psi = \theta = 0.8$ $\psi = \theta = 0.95$ $\psi = \theta = 0.99$ $\psi = \theta = 0.9$ 16 -12 -8 -MeanWidth(T) 20 -15 -10 -20 -15 -10 -Path Length $\psi = \theta = 0.1$ $\psi = \theta = 0.9$ $\psi = \theta = 0.95$ $\psi = \theta = 0.8$ $\psi = \theta = 0.99$ 150 - $\alpha = 0.8$ 100 -50 -0 -150 -100 -50 -0 - $\alpha = 0.95$ 100 -50 -