Simulation study: ARMA errors
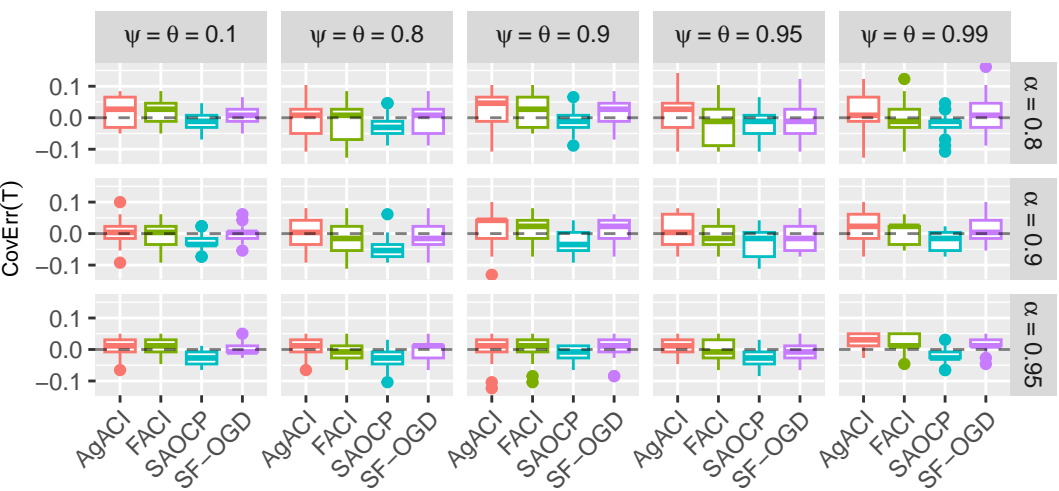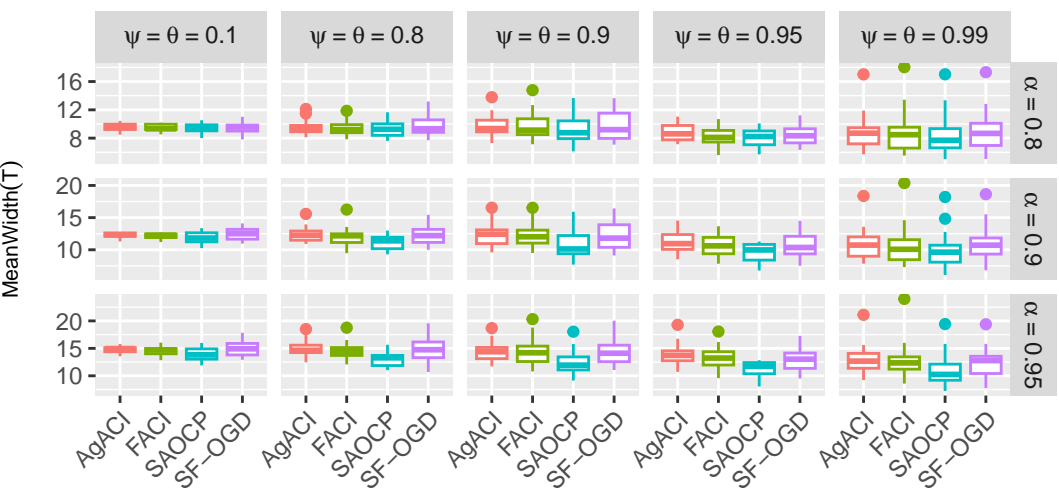
Coverage Error

Mean Interval Width

Path Length