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