N = 64, T = 10rho beta1 beta0 gamma 0.6 -0.03 0.07 0.05 0.08 rho = 0, gamma = 00.3 --0.3 **-**0.01 0.01 -0.02 0.00 0.6 0.03 0.06 0.04 0.13 rho = 0.25, gamma = 0.25 0.3 -Error −0.3 **-**0.00 0.01 0.01 -0.030.6 0.03 0.04 0.03 0.12 rho = 0.45, gamma = 0.45 0.3 -0.0 -0.3 **-**

-0.00

0.00

0.01

0.00