N = 256, T = 10beta0 beta1 rho gamma rho = 0, gamma = 00.03 0.02 0.05 0.2 -0.03 −0.2 **-**0.01 -0.00-0.01-0.00rho = 0.25, gamma = 0.25 0.02 0.04 0.03 0.03 0.2 -Error −0.2 **-**0.01 -0.00-0.01-0.01rho = 0.45, gamma = 0.45 0.03 0.03 0.03 0.02 0.2 -−0.2 **-**

-0.00

-0.01

0.00

0.01