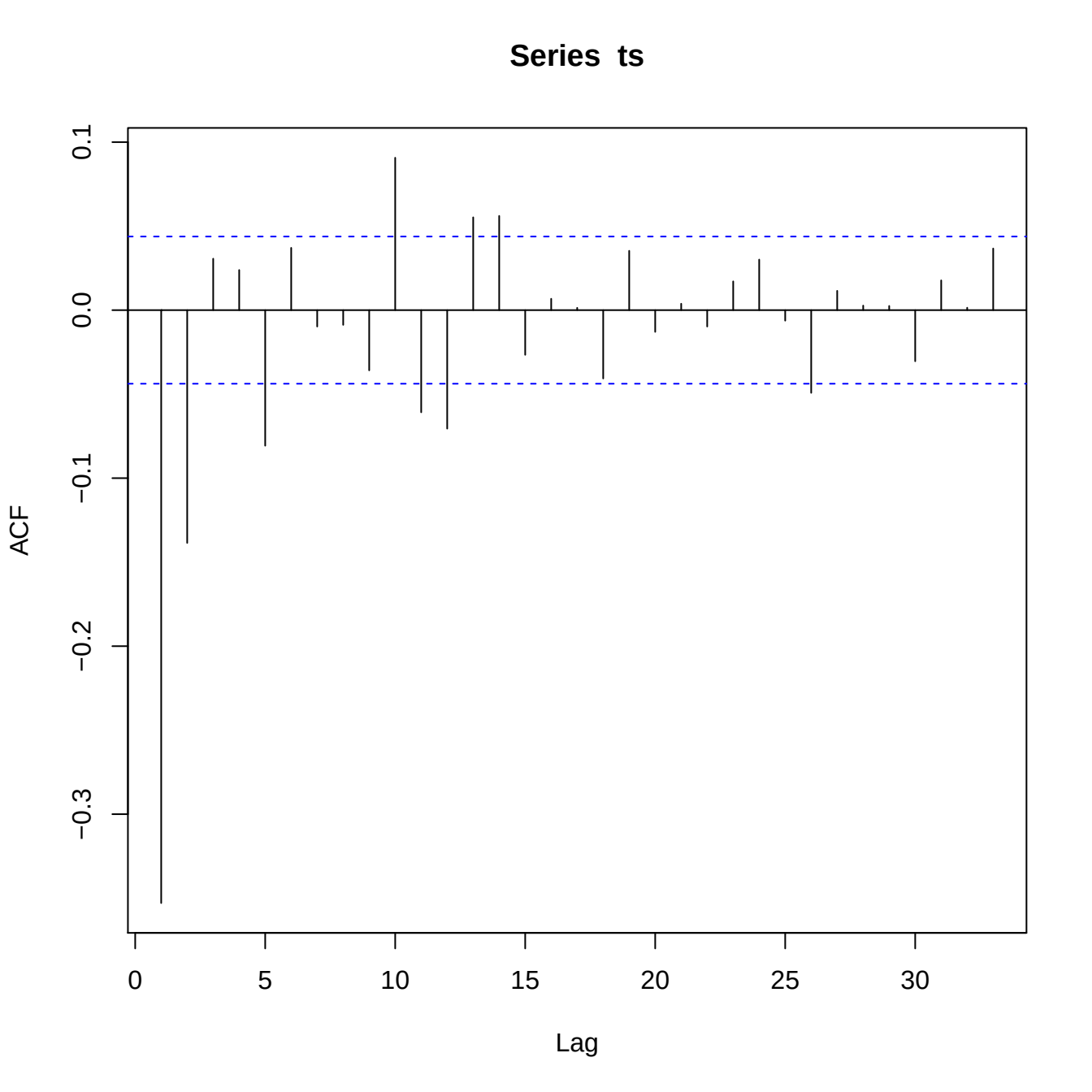
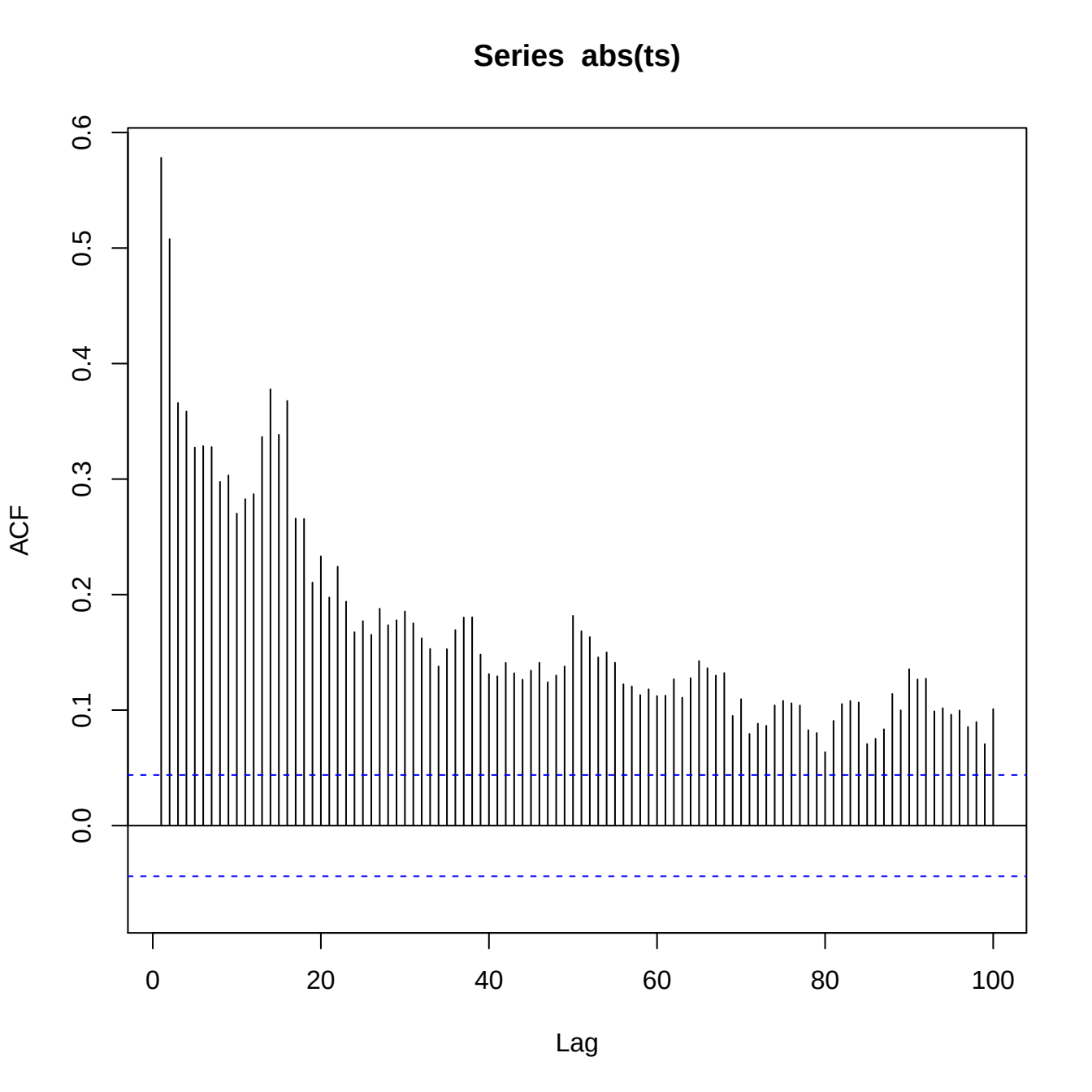
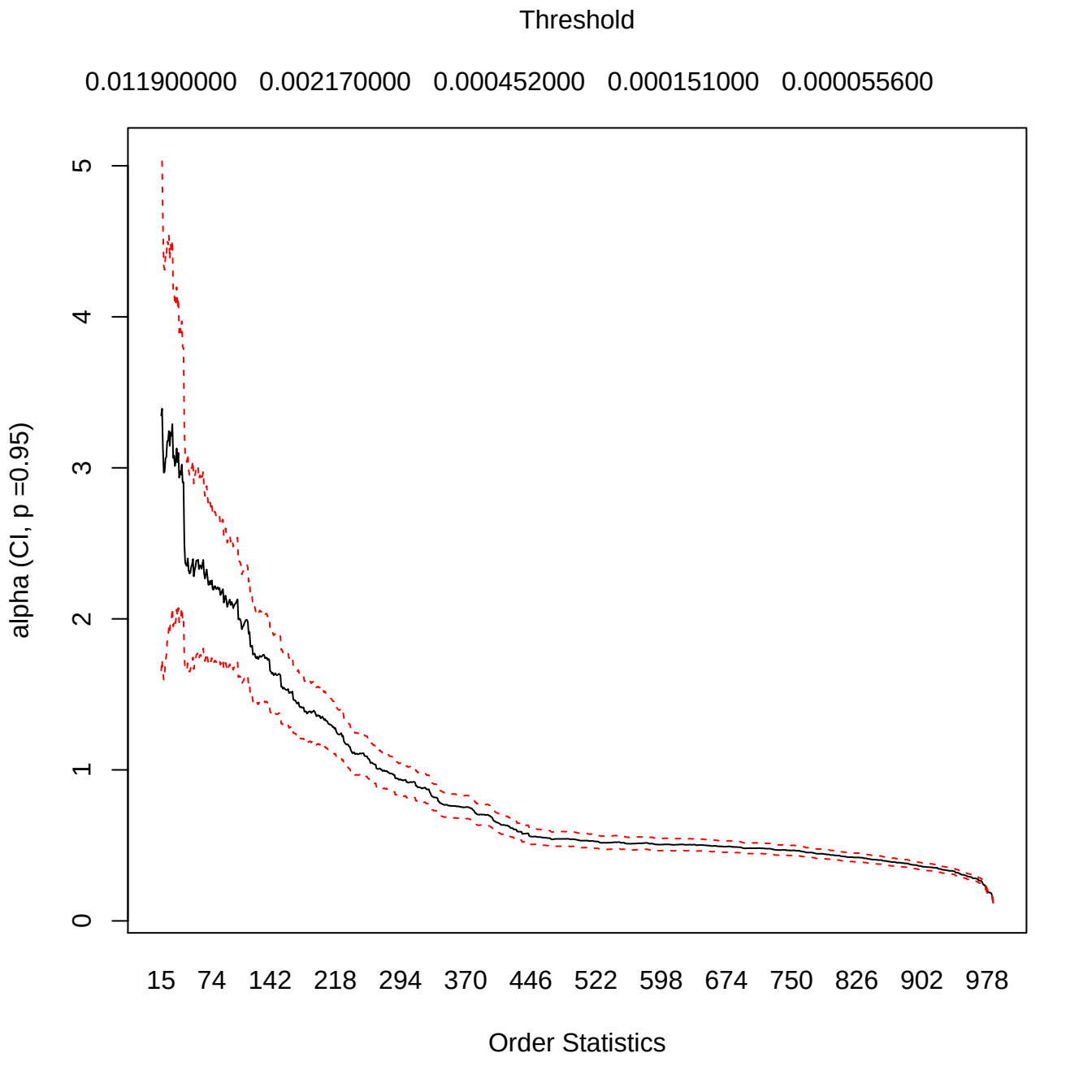
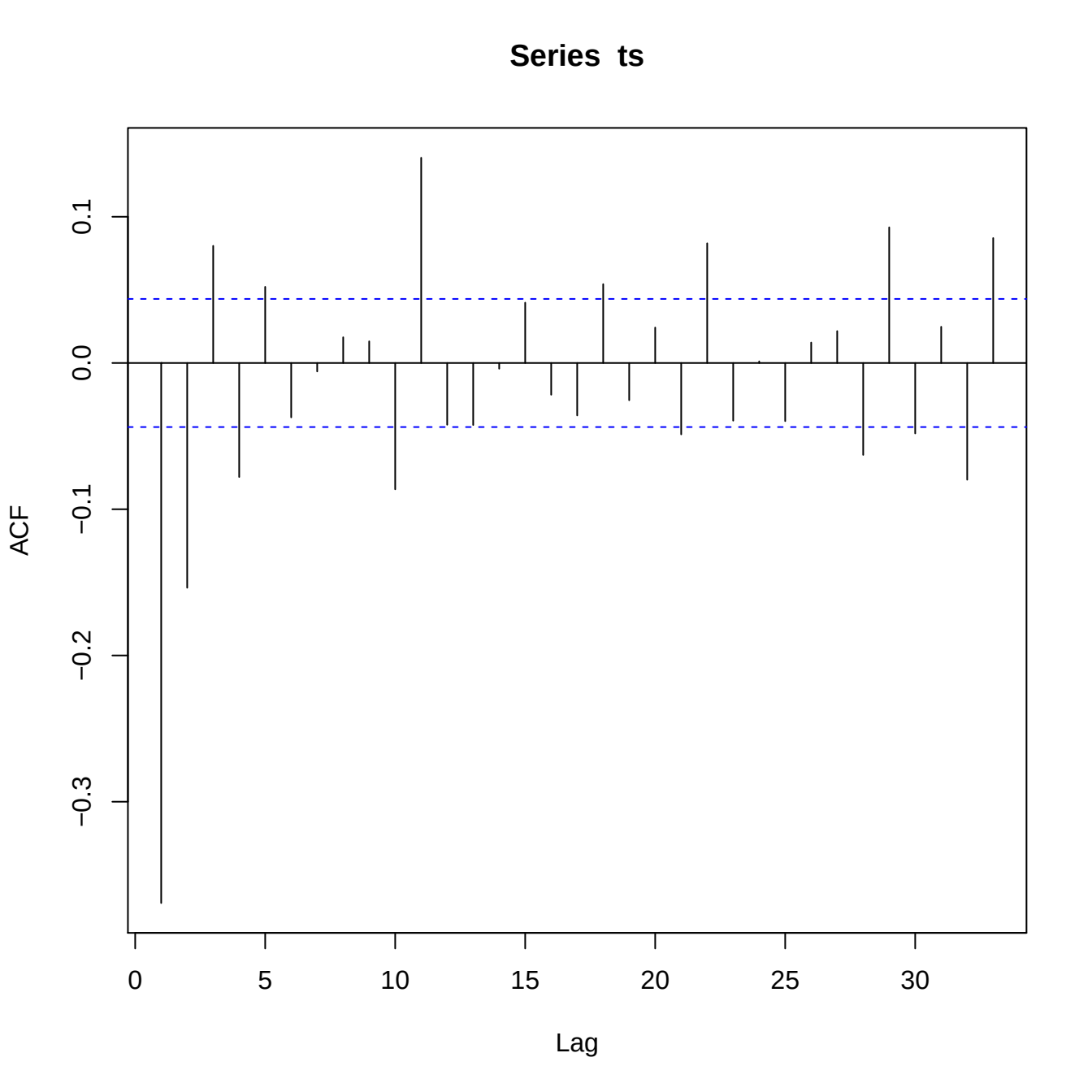

Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
0
5
10
15
20
25
30
Lag


Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag


Threshold
0.011900000
0.002170000
0.000452000
0.000151000
0.000055600
alpha (CI, p =0.95)
0
1
2
3
4
5
15
74
142
218
294
370
446
522
598
674
750
826
902
978
Order Statistics


Series ts
ACF
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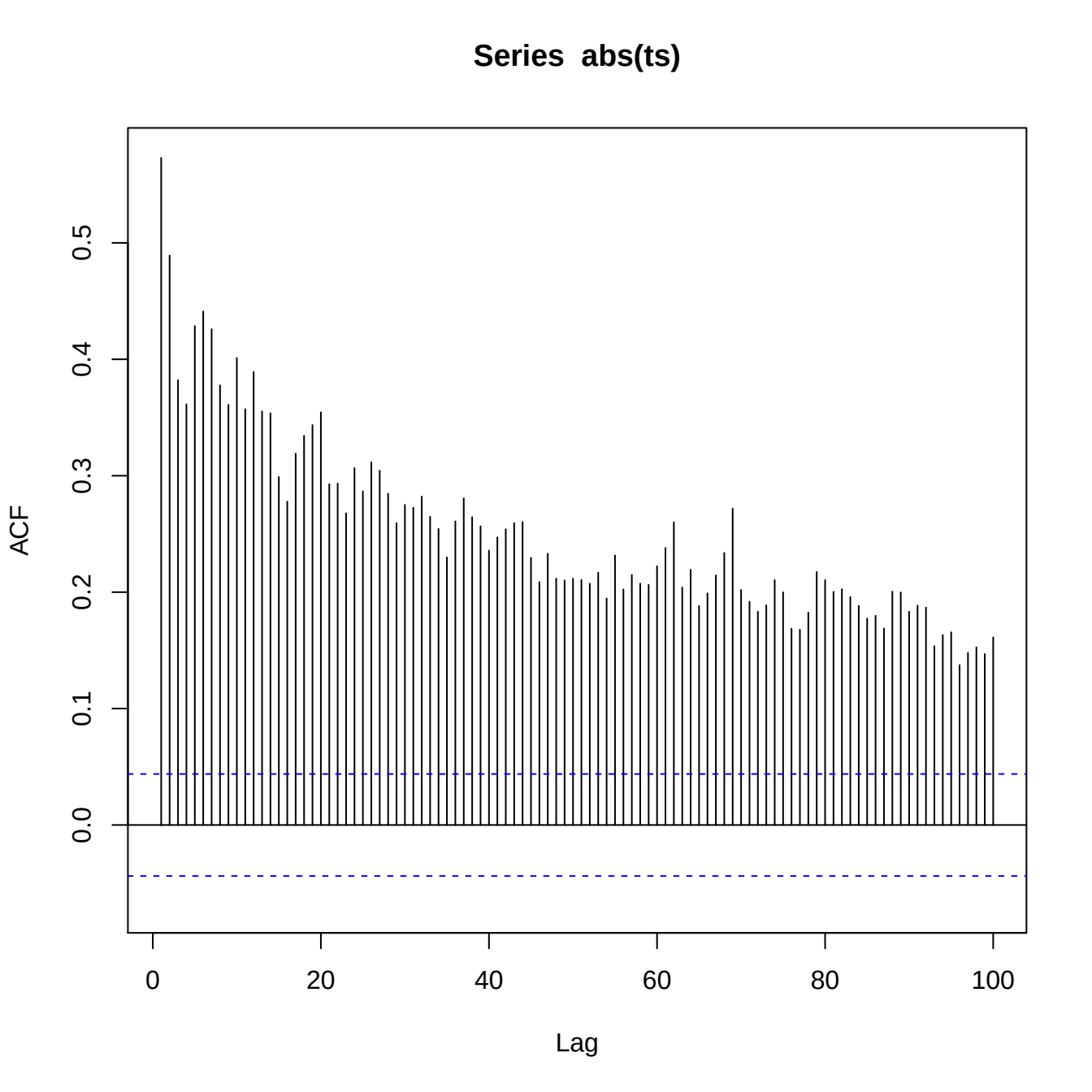
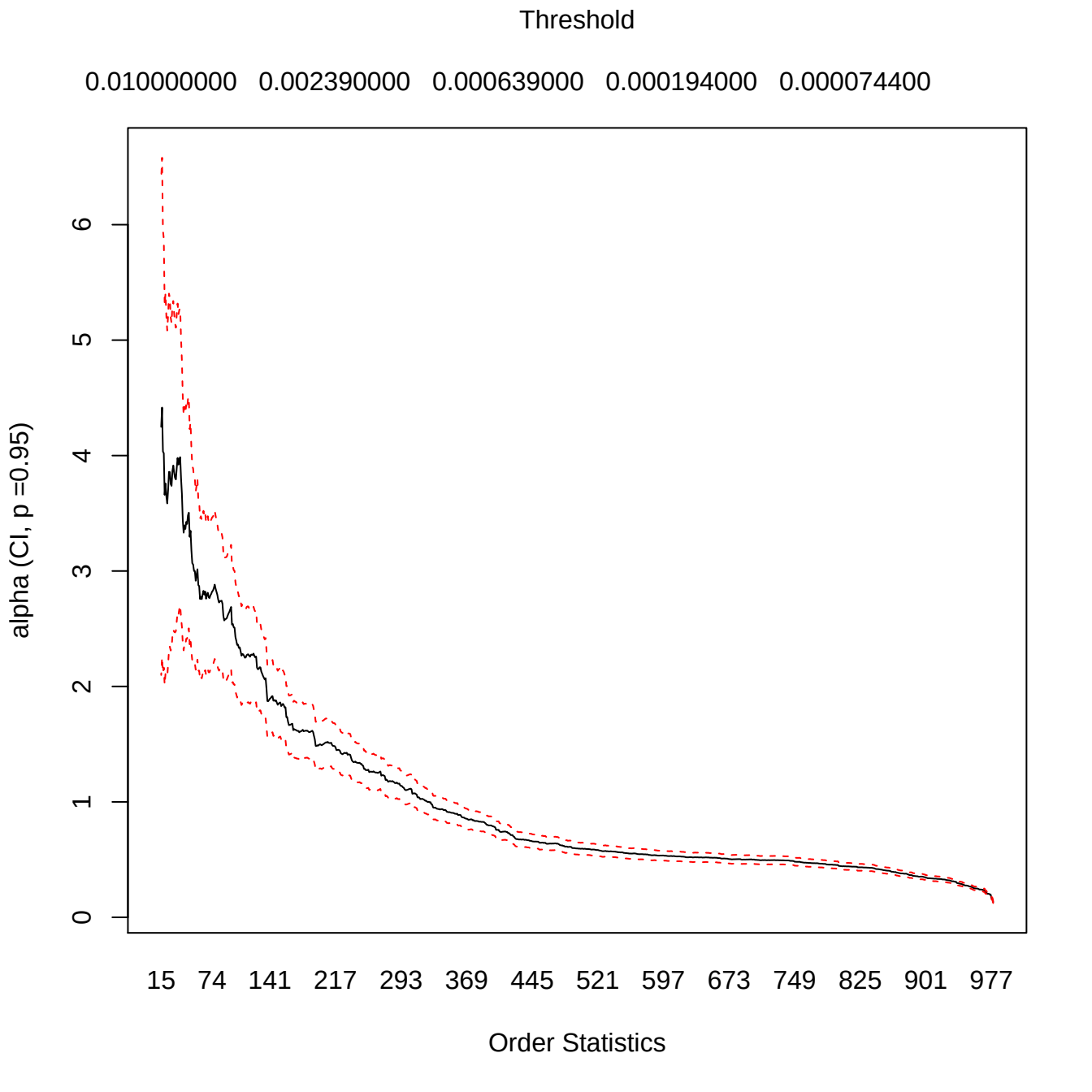
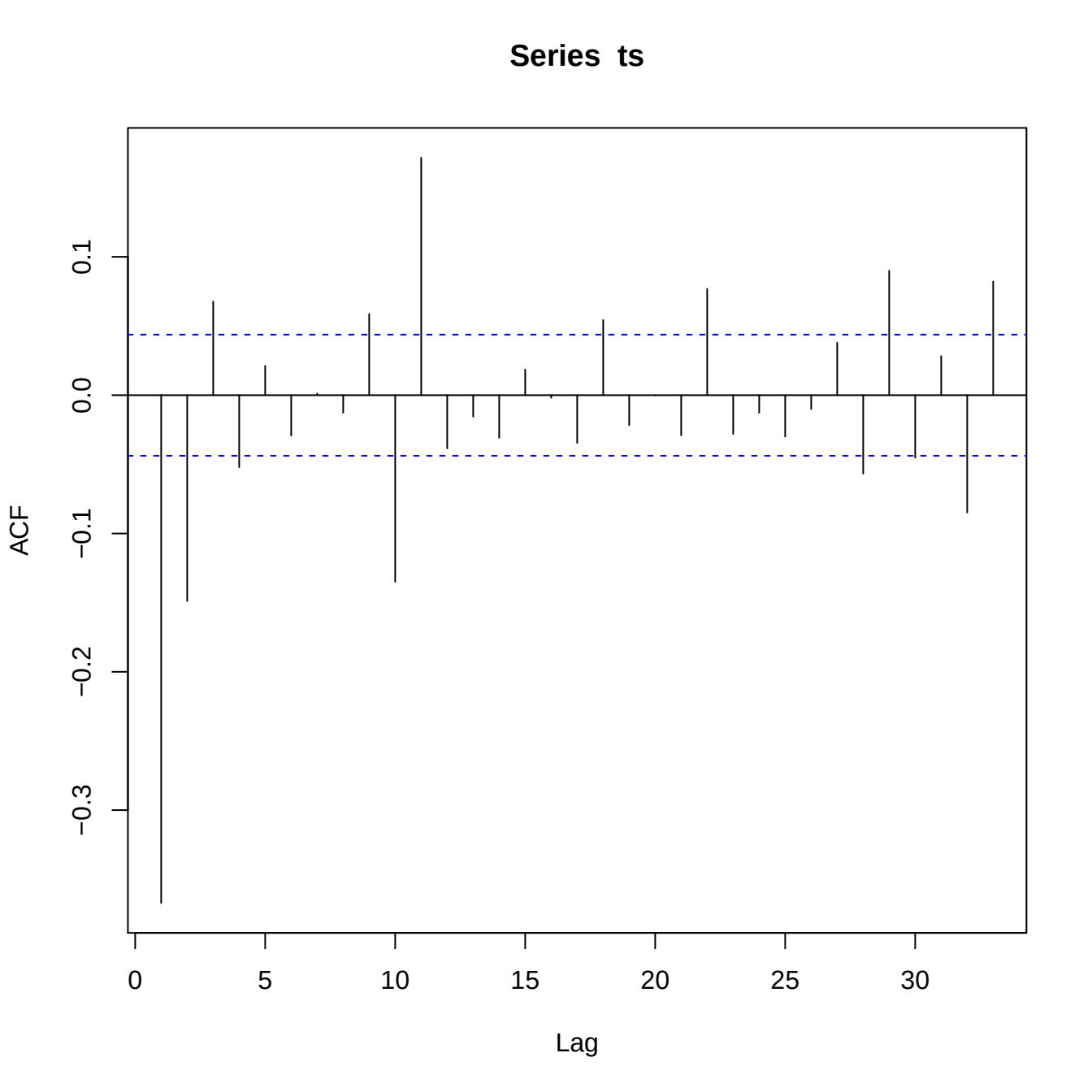
0.0
−0.1
−0.2
−0.3
0
5
10
15
20
25
30
Lag


Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0
20
40
60
80
100
Lag


Threshold
0.010000000
0.002390000
0.000639000
0.000194000
0.000074400
alpha (CI, p =0.95)
0
1
2
3
4
5
6
15
74
141
217
293
369
445
521
597
673
749
825
901
977
Order Statistics


Series ts
ACF
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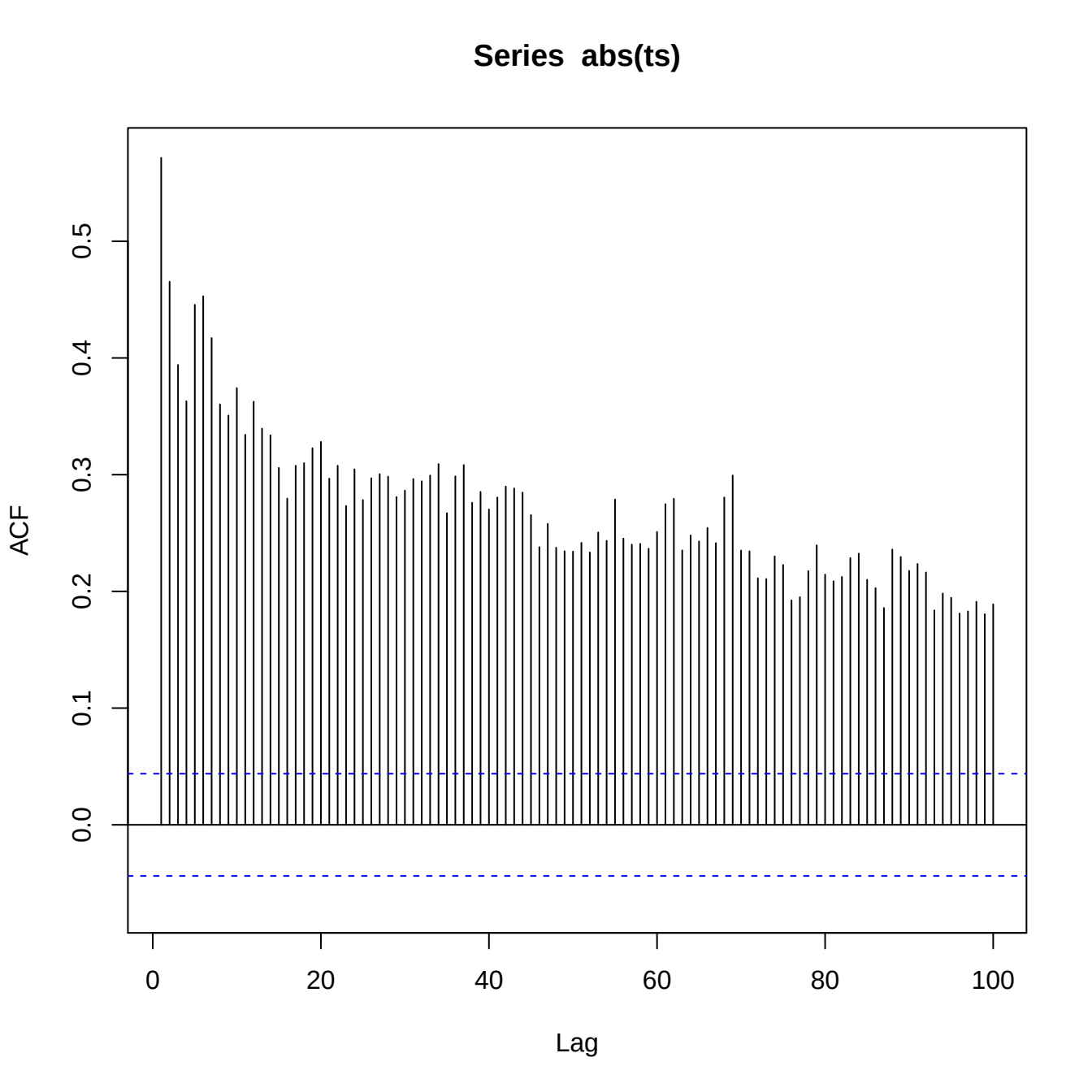
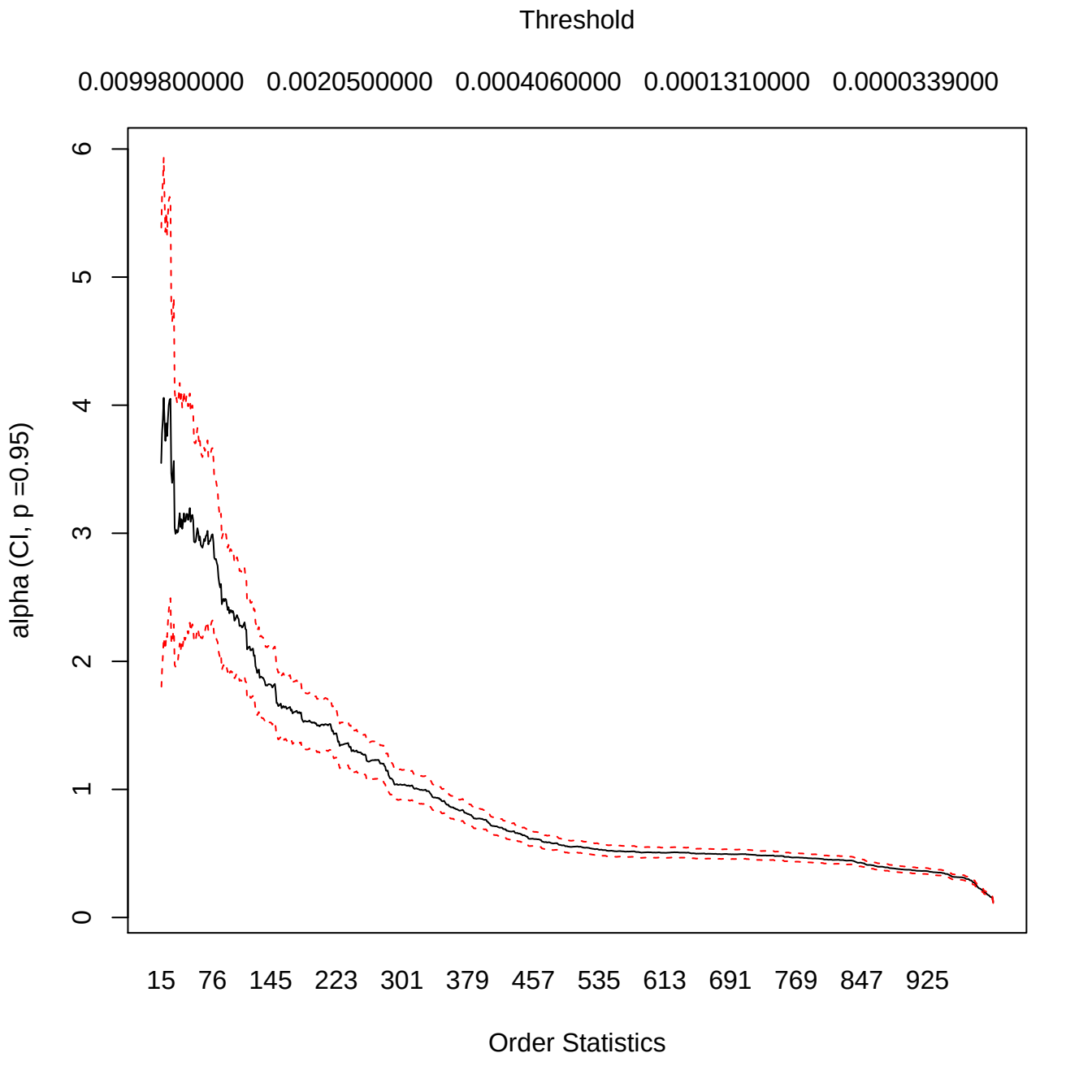
0.0
−0.1
−0.2
−0.3
0
5
10
15
20
25
30
Lag


Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0
20
40
60
80
100
Lag


Threshold
0.0099800000
0.0020500000
0.0004060000
0.0001310000
0.0000339000
alpha (CI, p =0.95)
0
1
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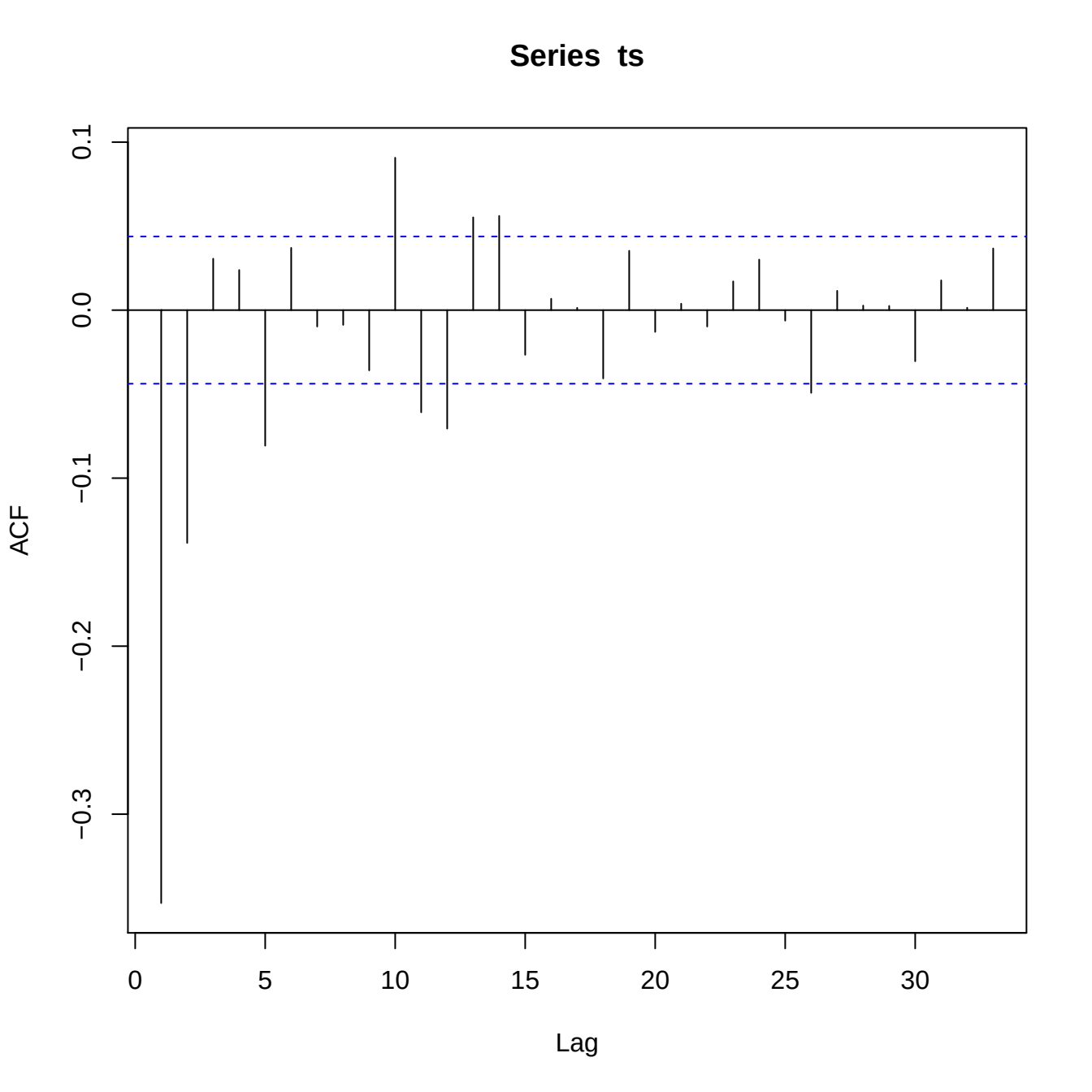
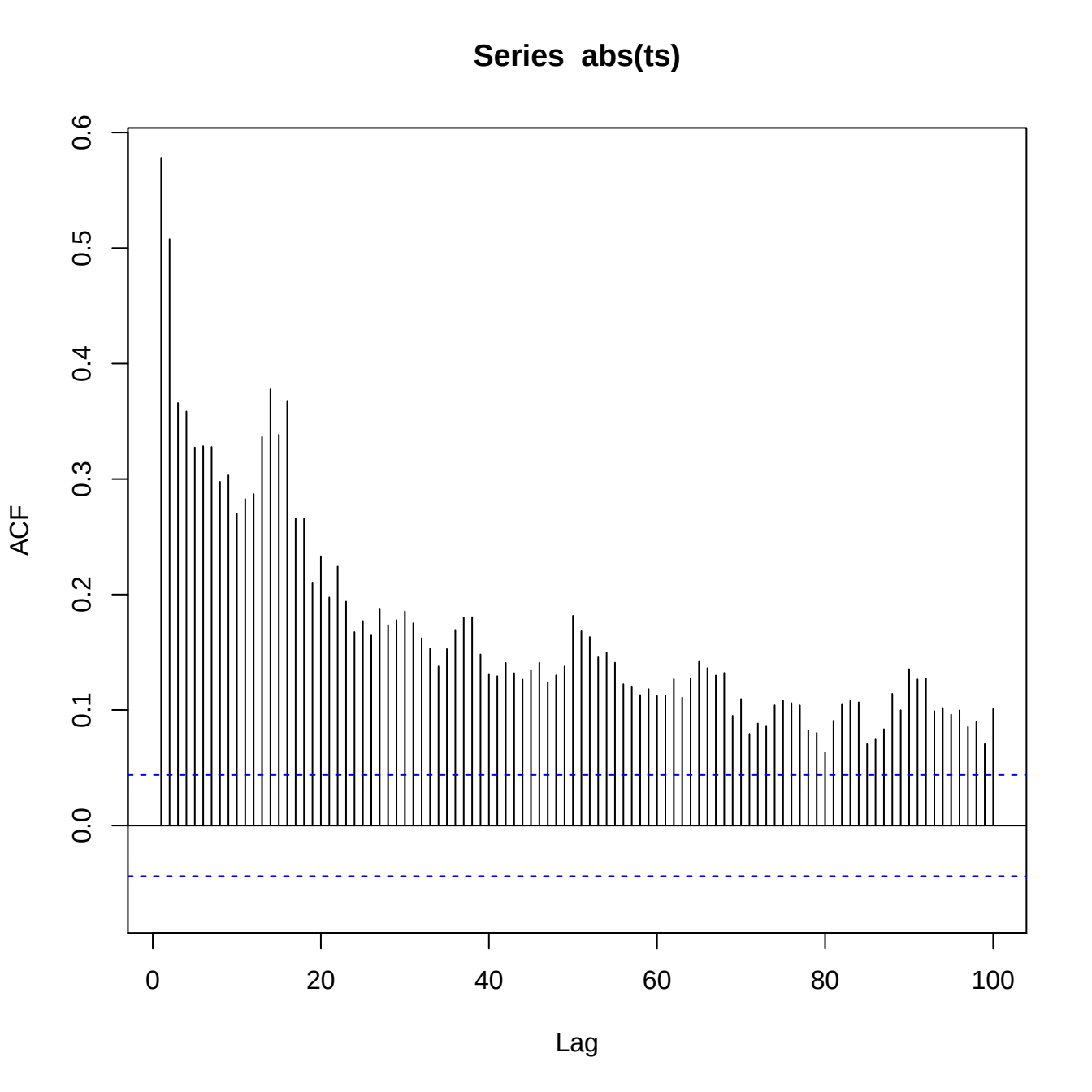
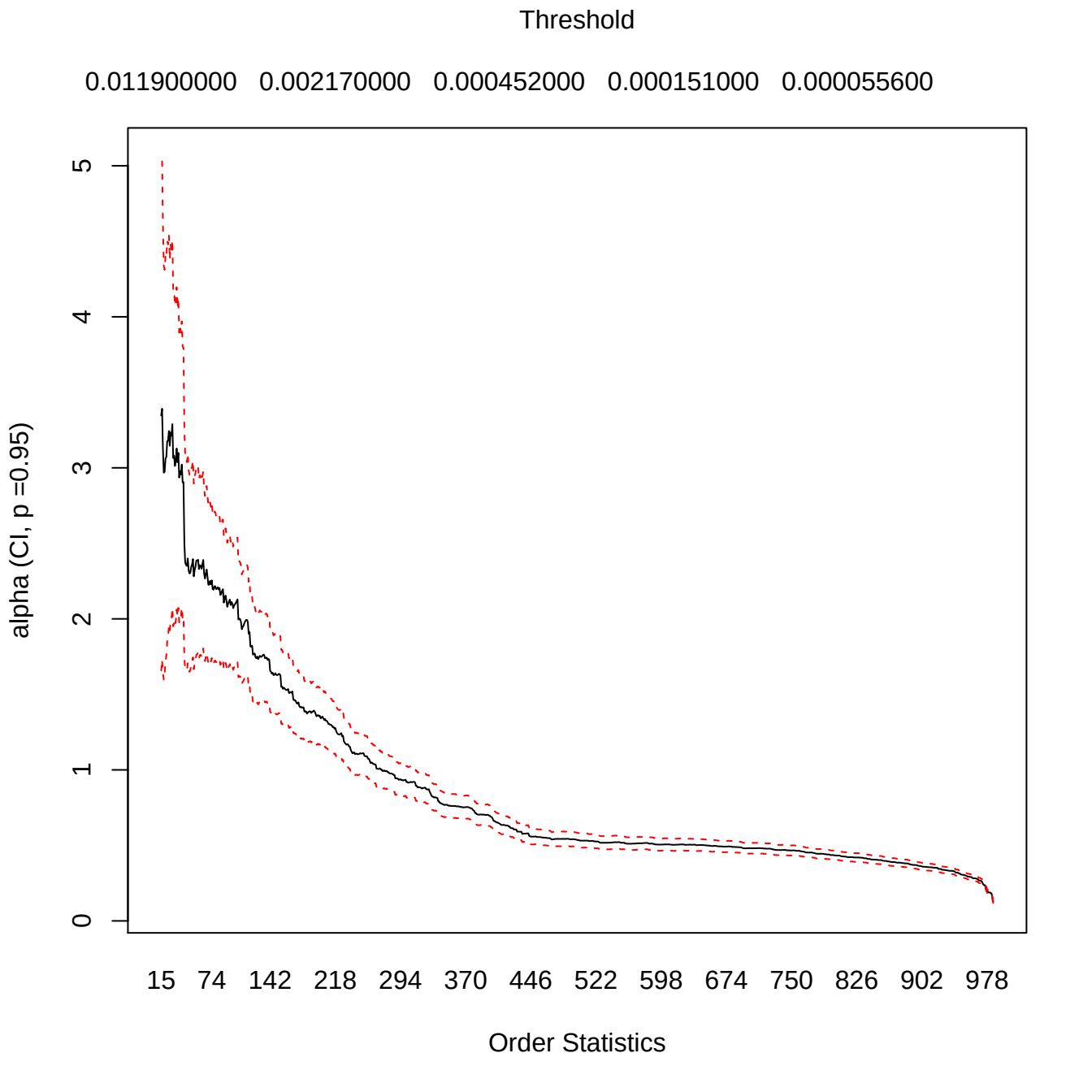
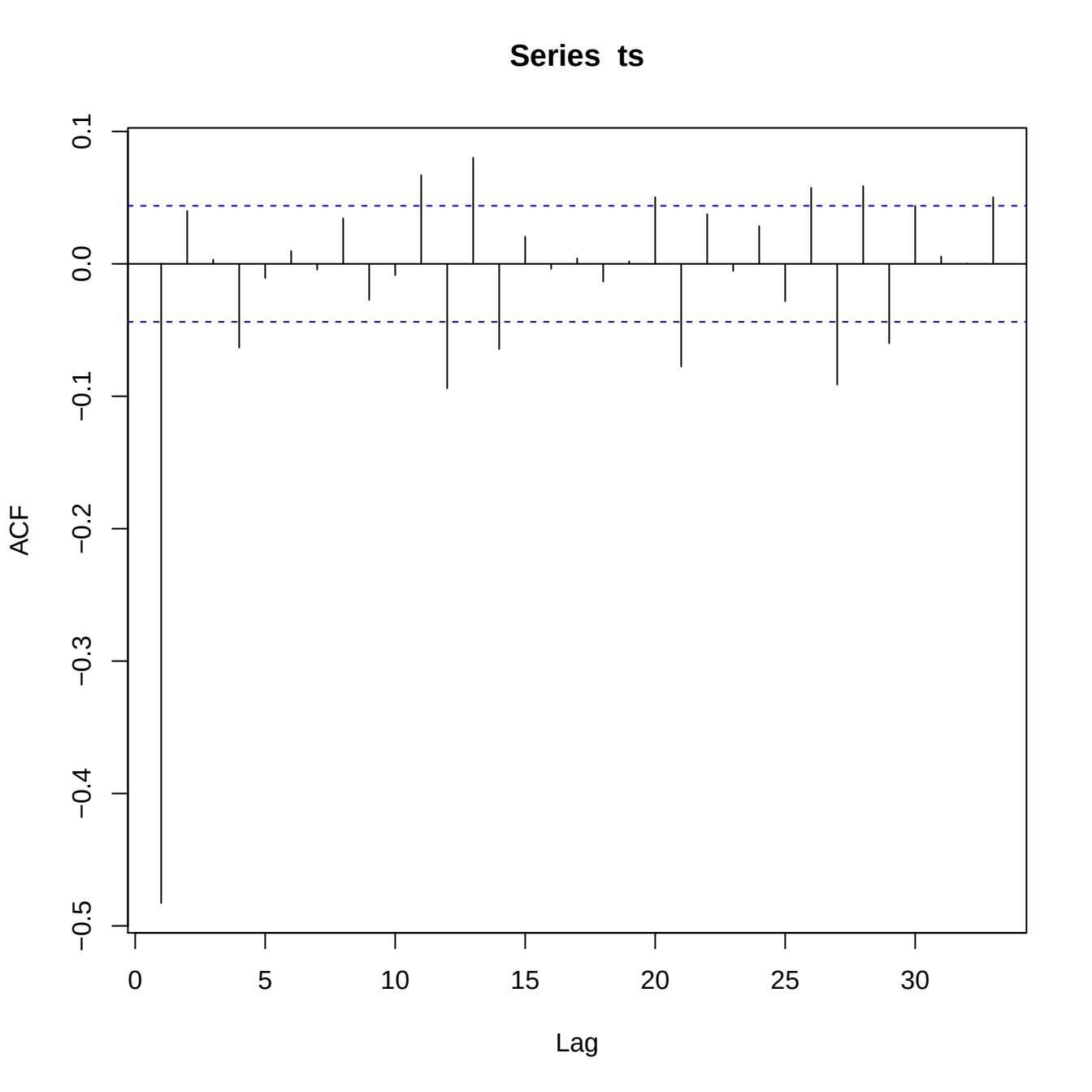
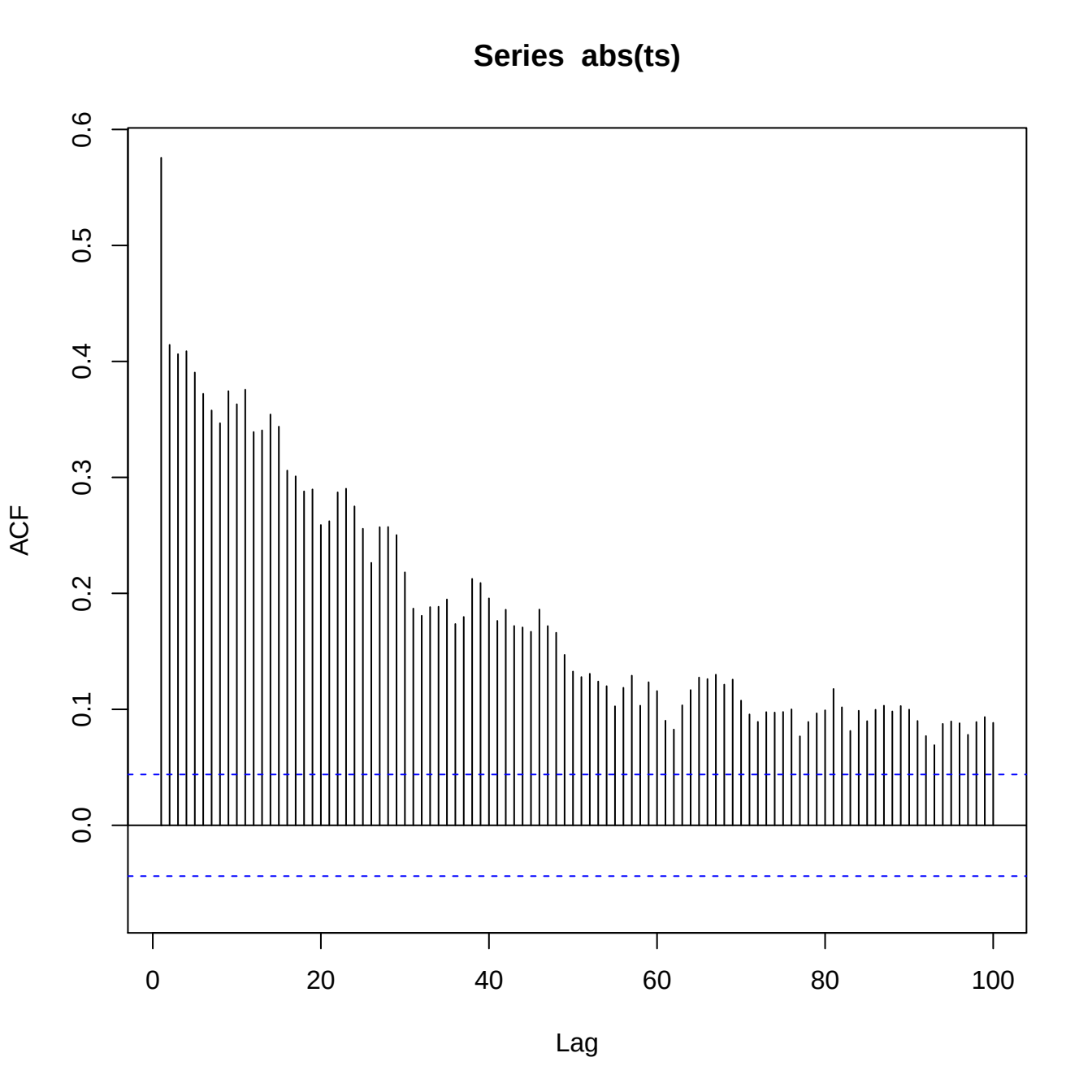
3
4
5
6
15
76
145
223
301
379
457
535
613
691
769
847
925
Order Statistics

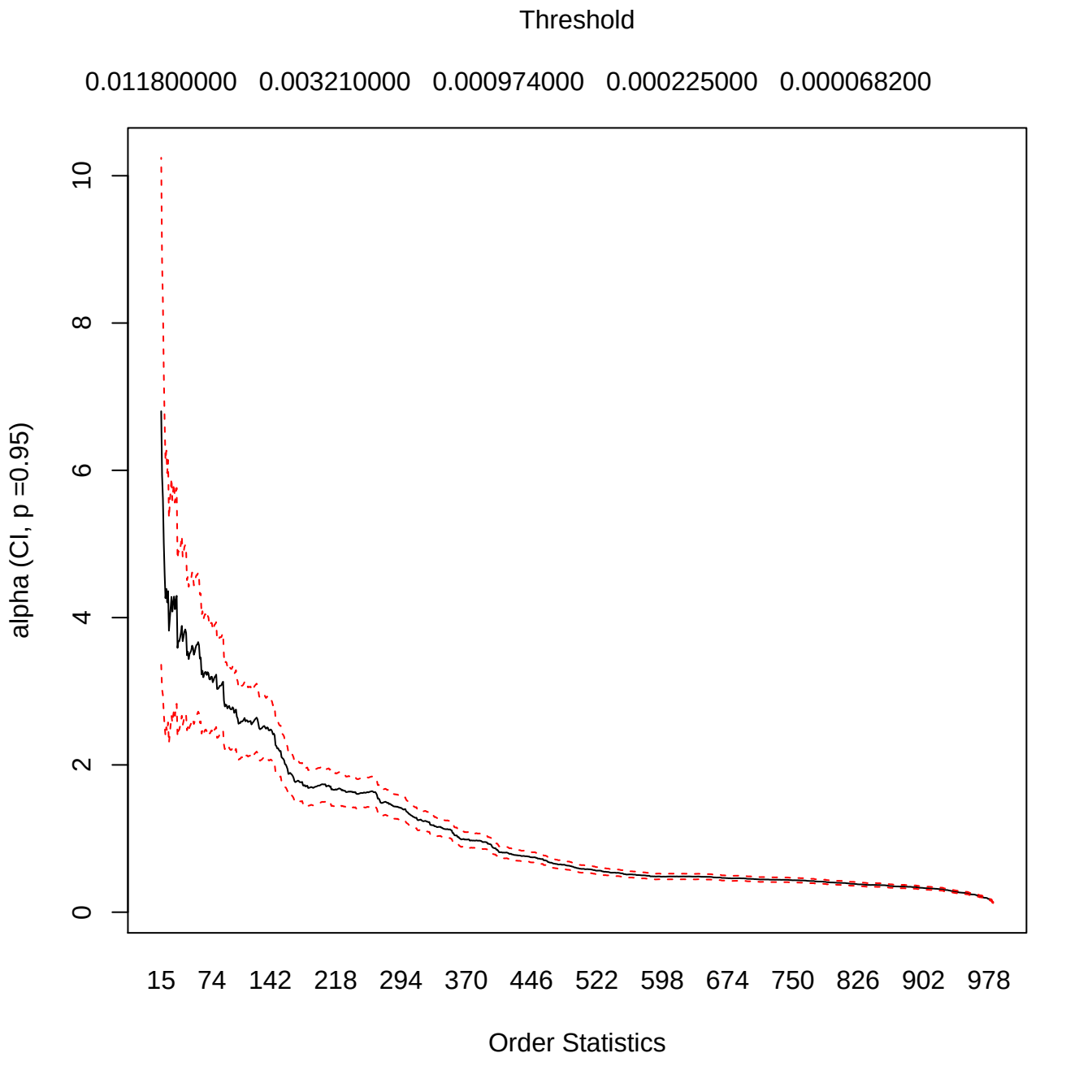

Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
0
5
10
15
20
25
30
Lag

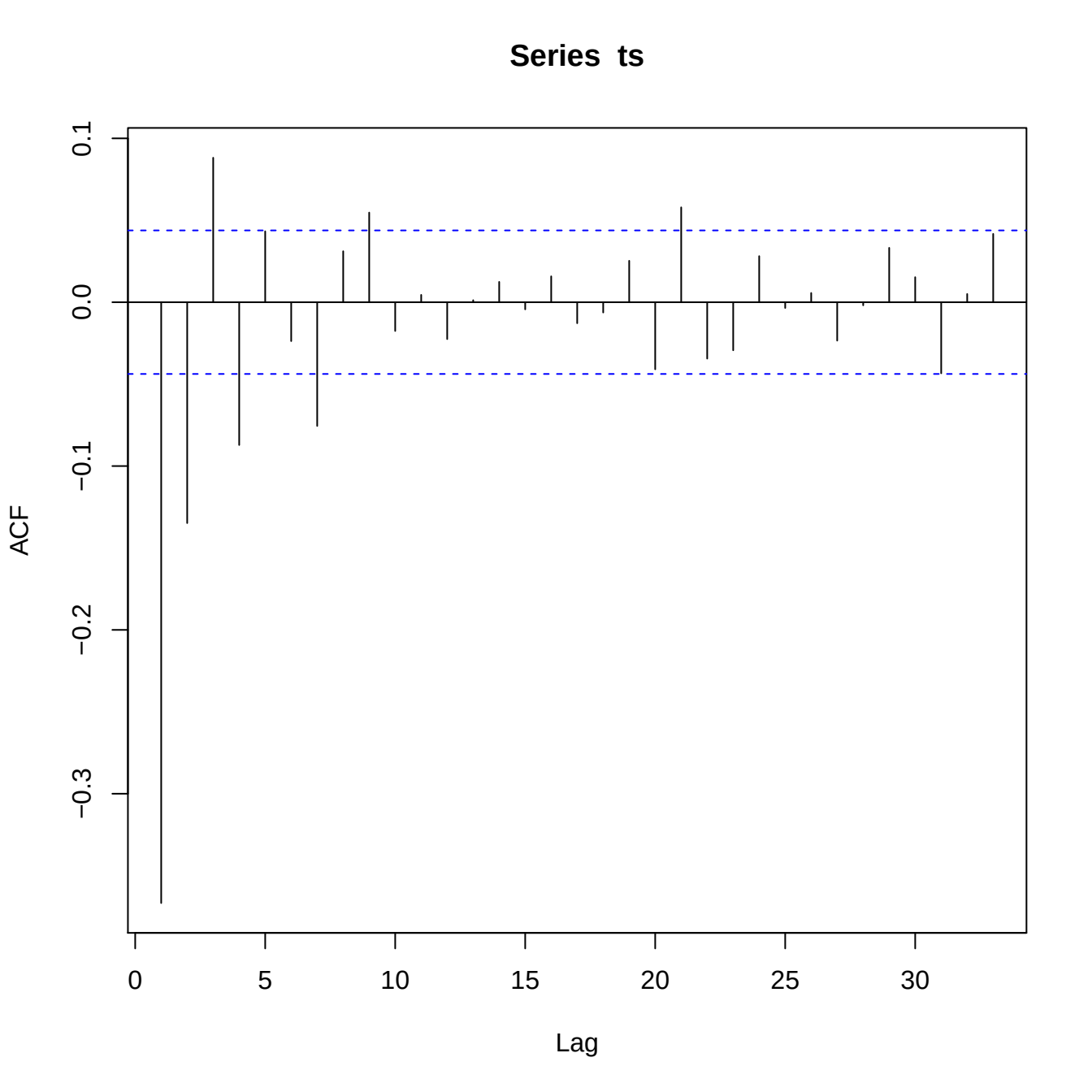

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag

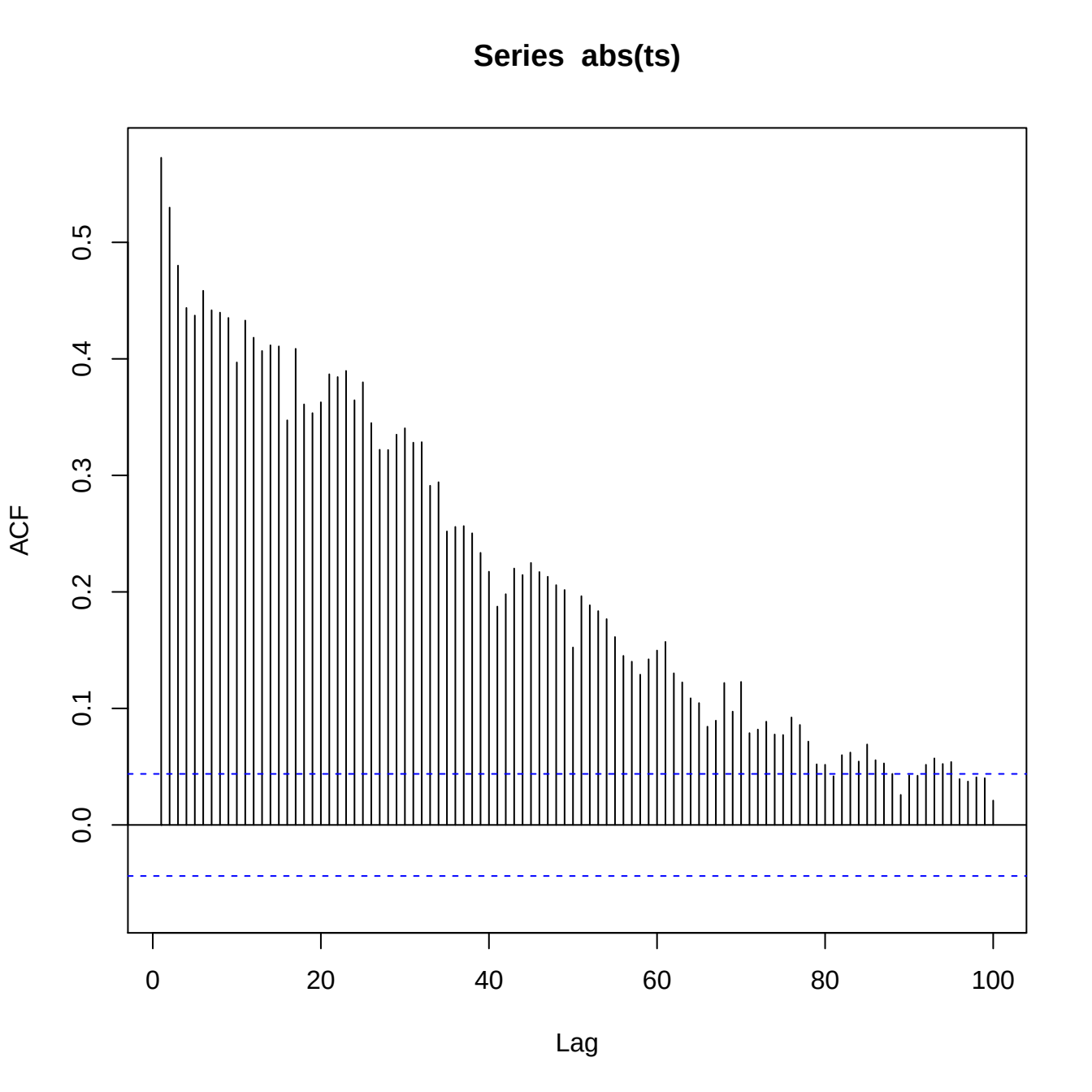

Threshold
0.011900000
0.002170000
0.000452000
0.000151000
0.000055600
alpha (CI, p =0.95)
0
1
2
3
4
5
15
74
142
218
294
370
446
522
598
674
750
826
902
978
Order Statistics

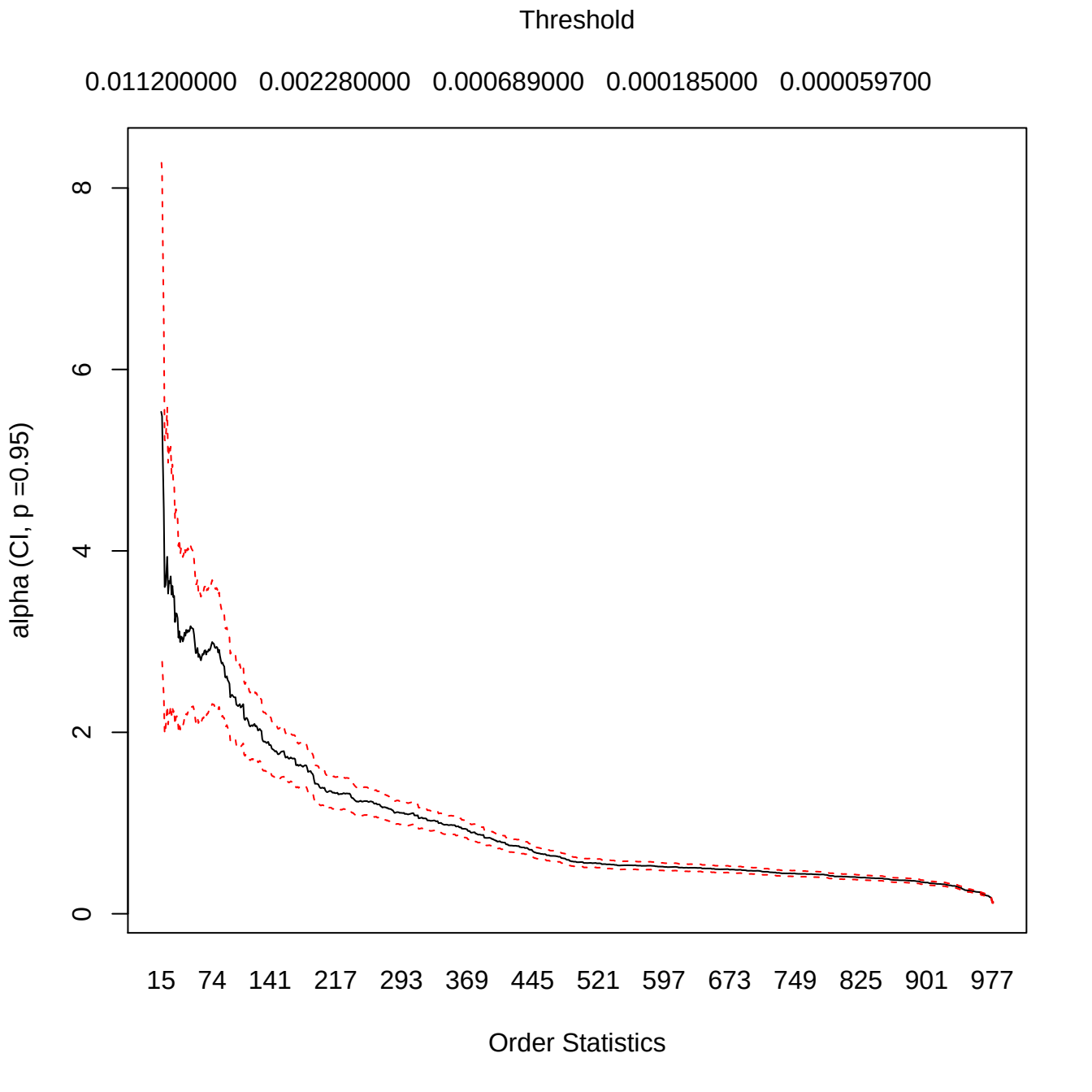

Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
0
5
10
15
20
25
30
Lag

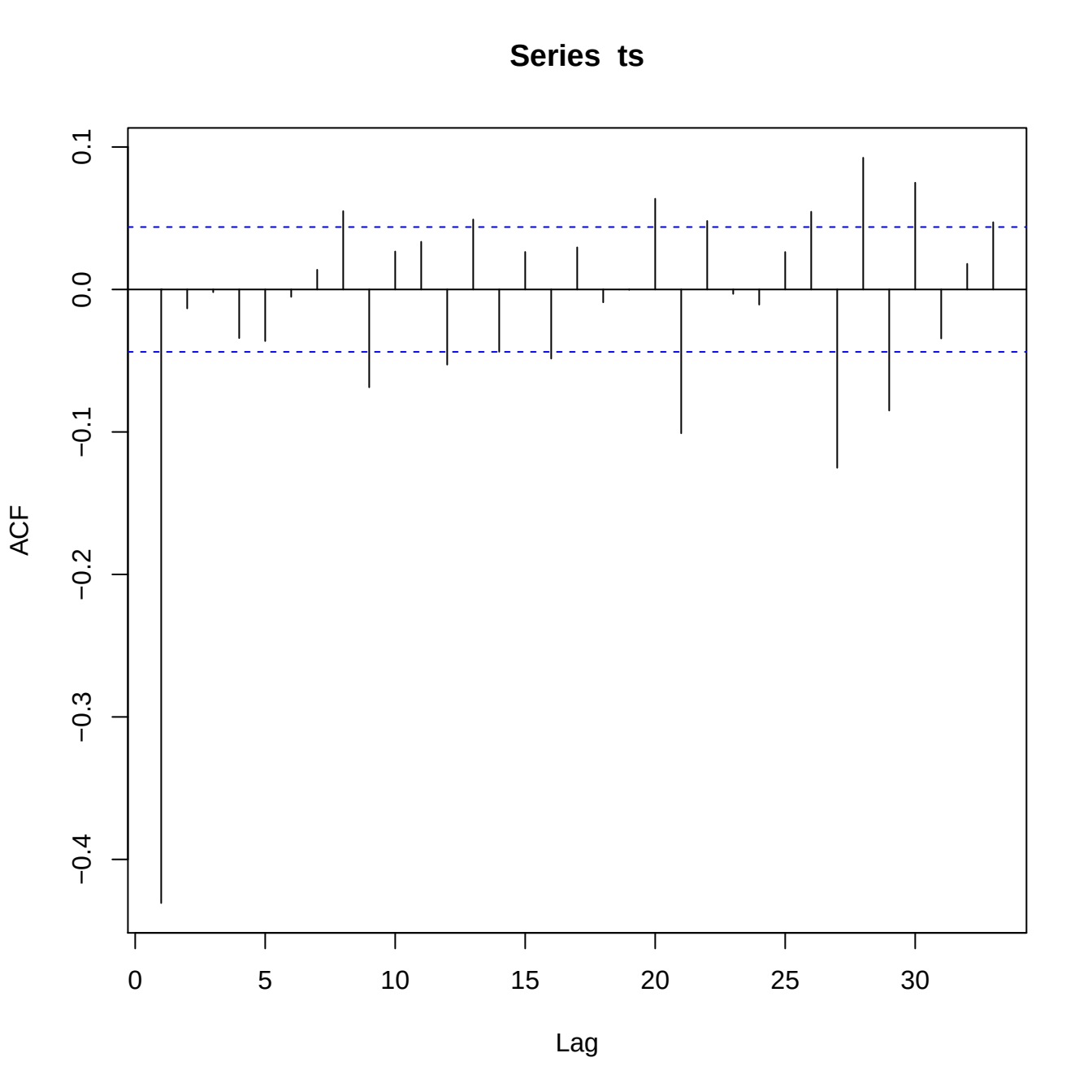

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag

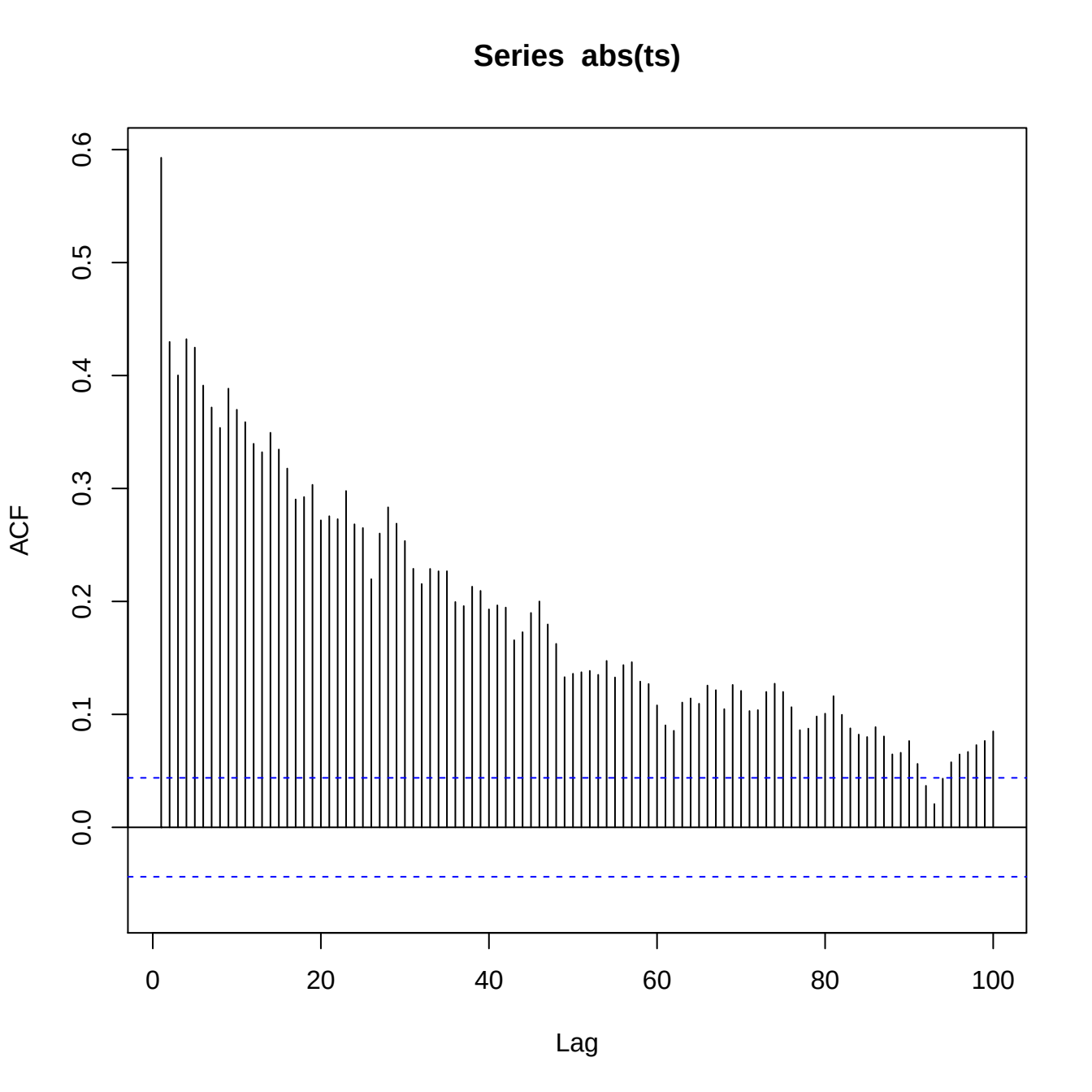

Threshold
0.011800000
0.003210000
0.000974000
0.000225000
0.000068200
alpha (CI, p =0.95)
0
2
4
6
8
10
15
74
142
218
294
370
446
522
598
674
750
826
902
978
Order Statistics

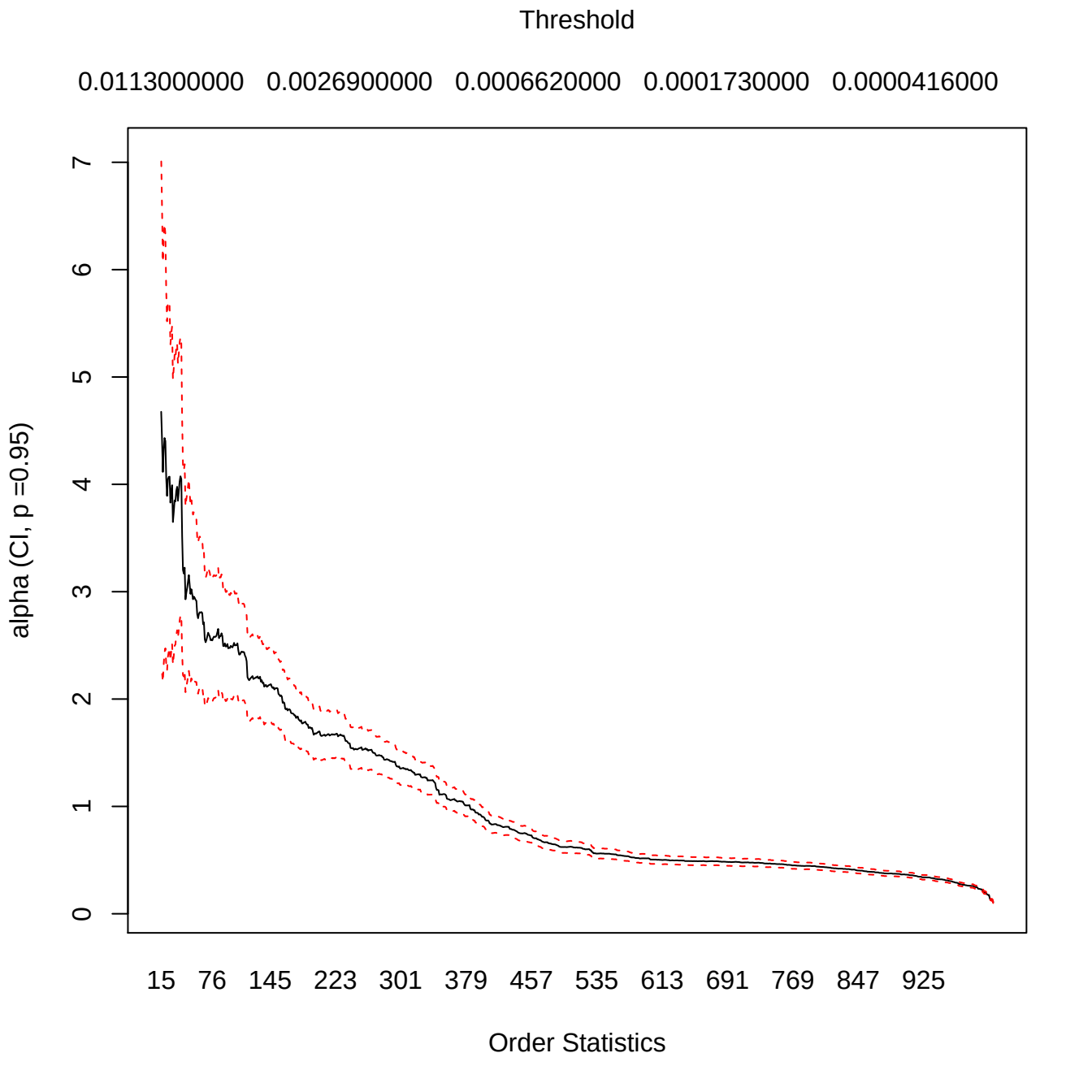

Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
0
5
10
15
20
25
30
Lag

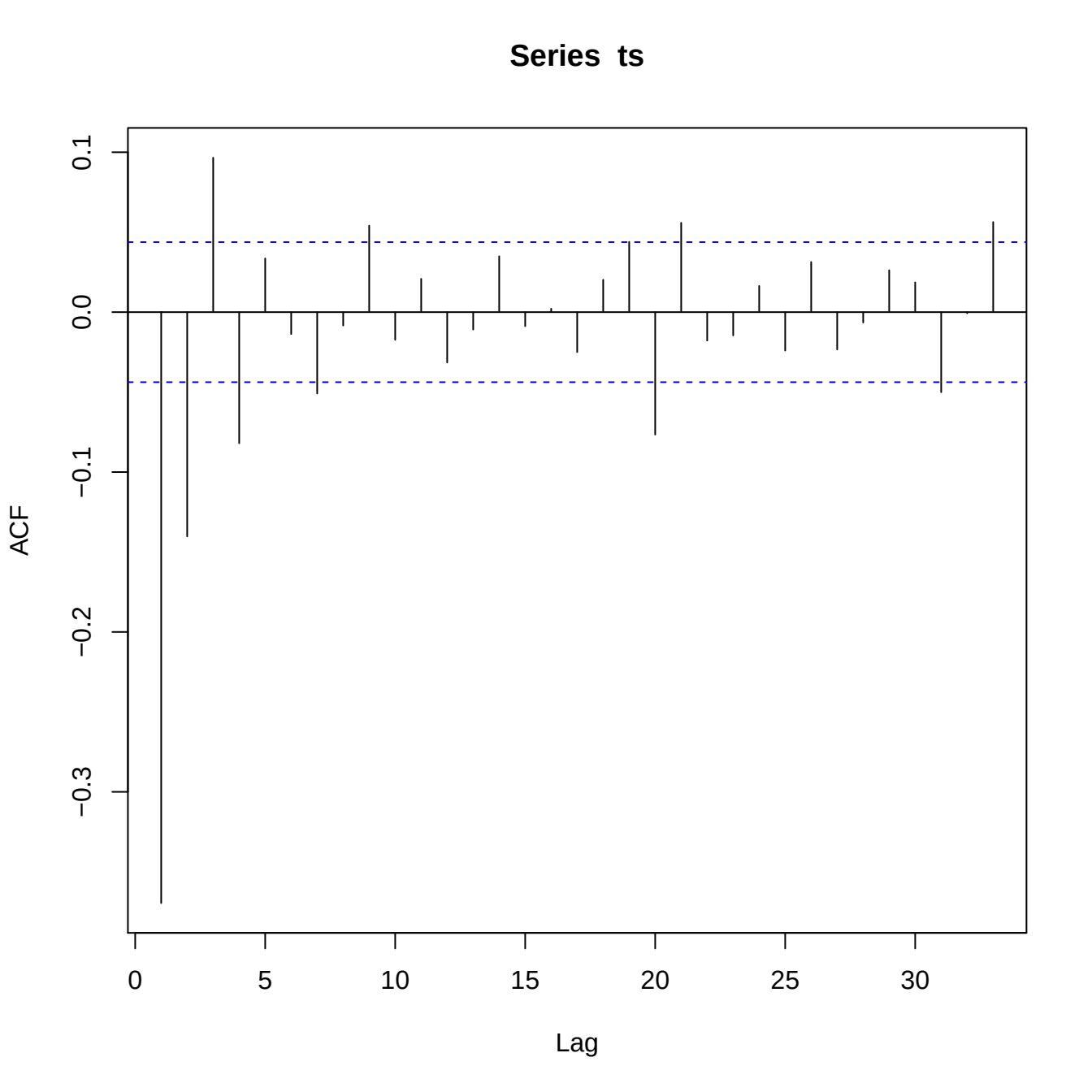

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0
20
40
60
80
100
Lag


Threshold
0.011200000
0.002280000
0.000689000
0.000185000
0.000059700
alpha (CI, p =0.95)
0
2
4
6
8
15
74
141
217
293
369
445
521
597
673
749
825
901
977
Order Statistics


Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
5
10
15
20
25
30
Lag


Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag


Threshold
0.0113000000
0.0026900000
0.0006620000
0.0001730000
0.0000416000
alpha (CI, p =0.95)
0
1
2
3
4
5
6
7
15
76
145
223
301
379
457
535
613
691
769
847
925
Order Statistics


Series ts
ACF
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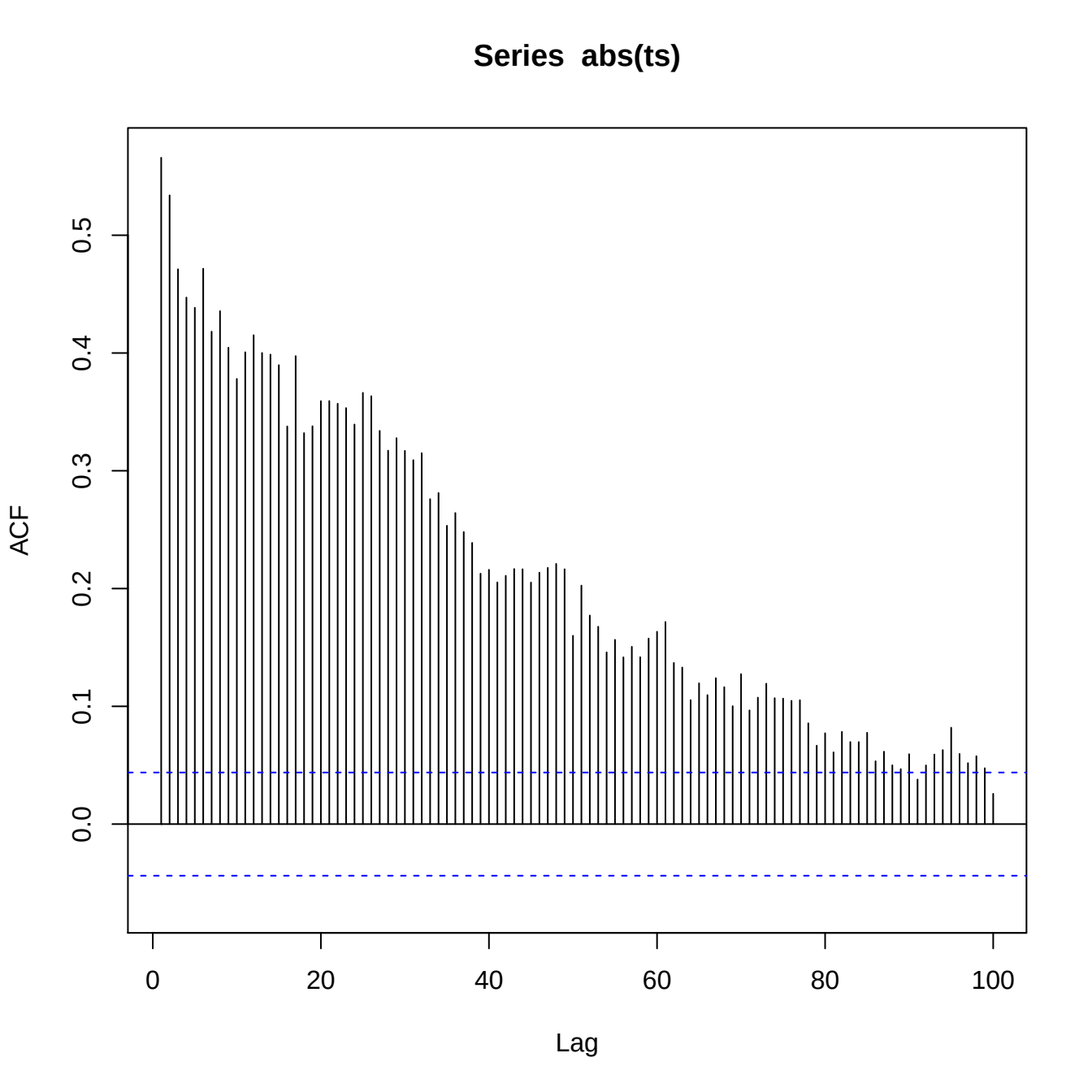
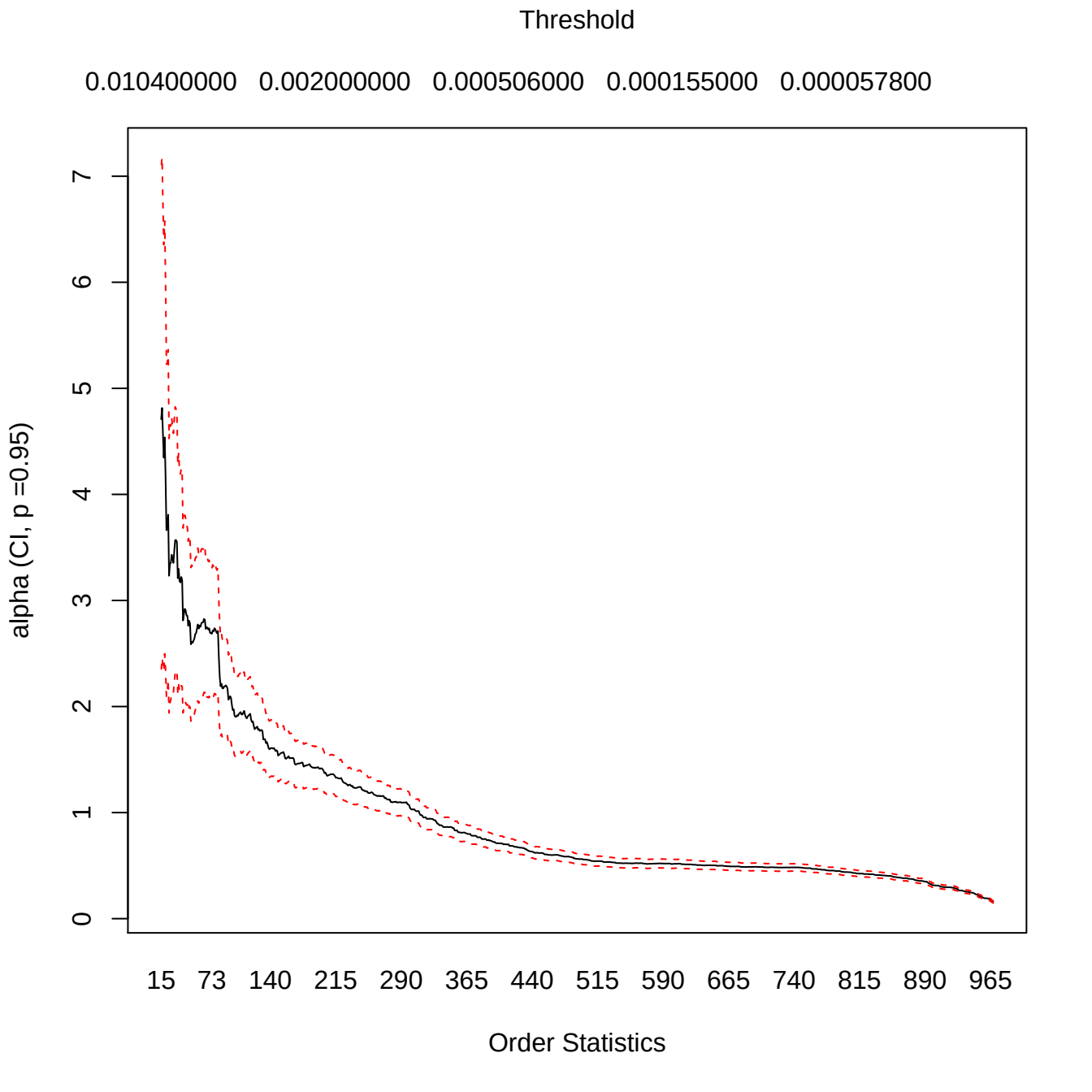
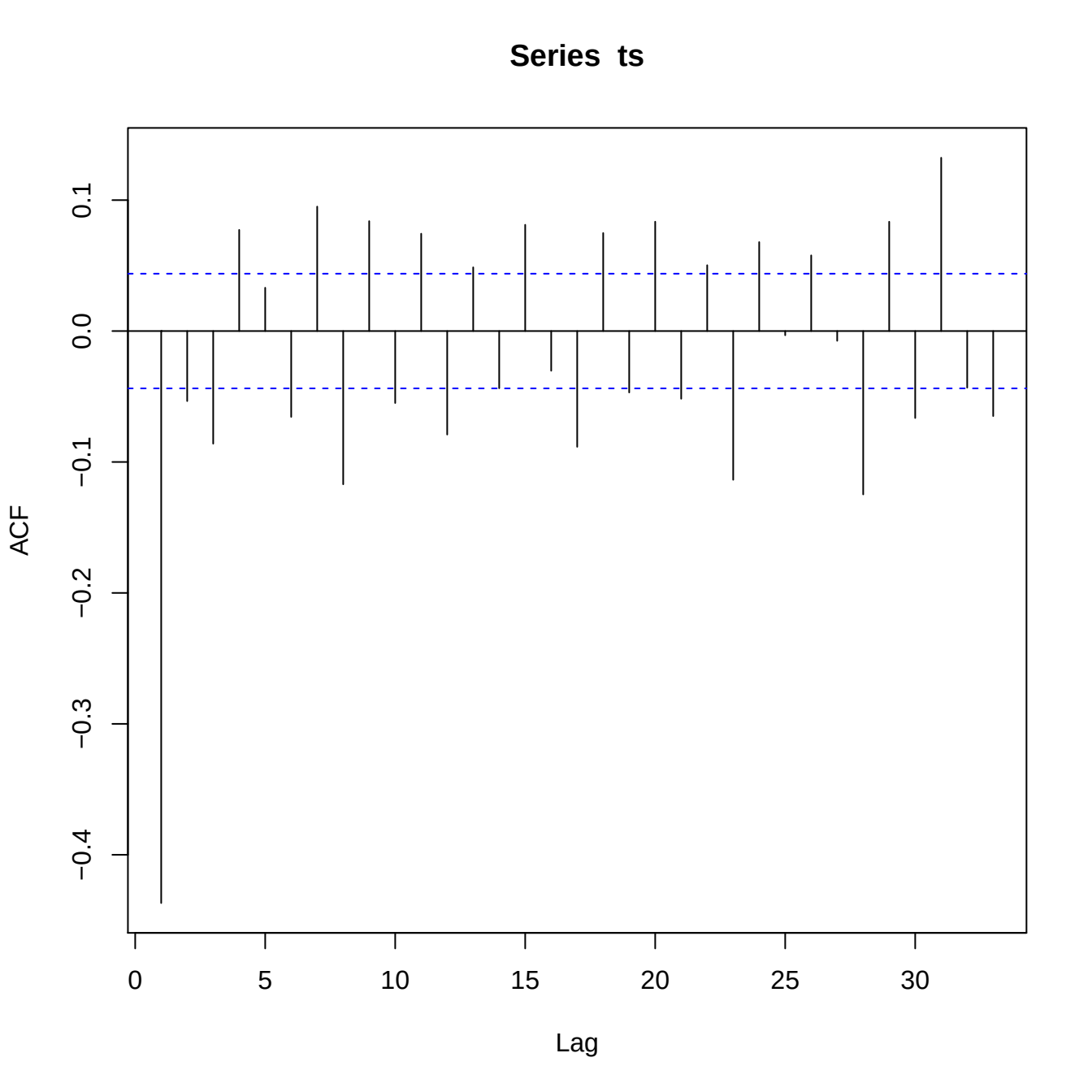
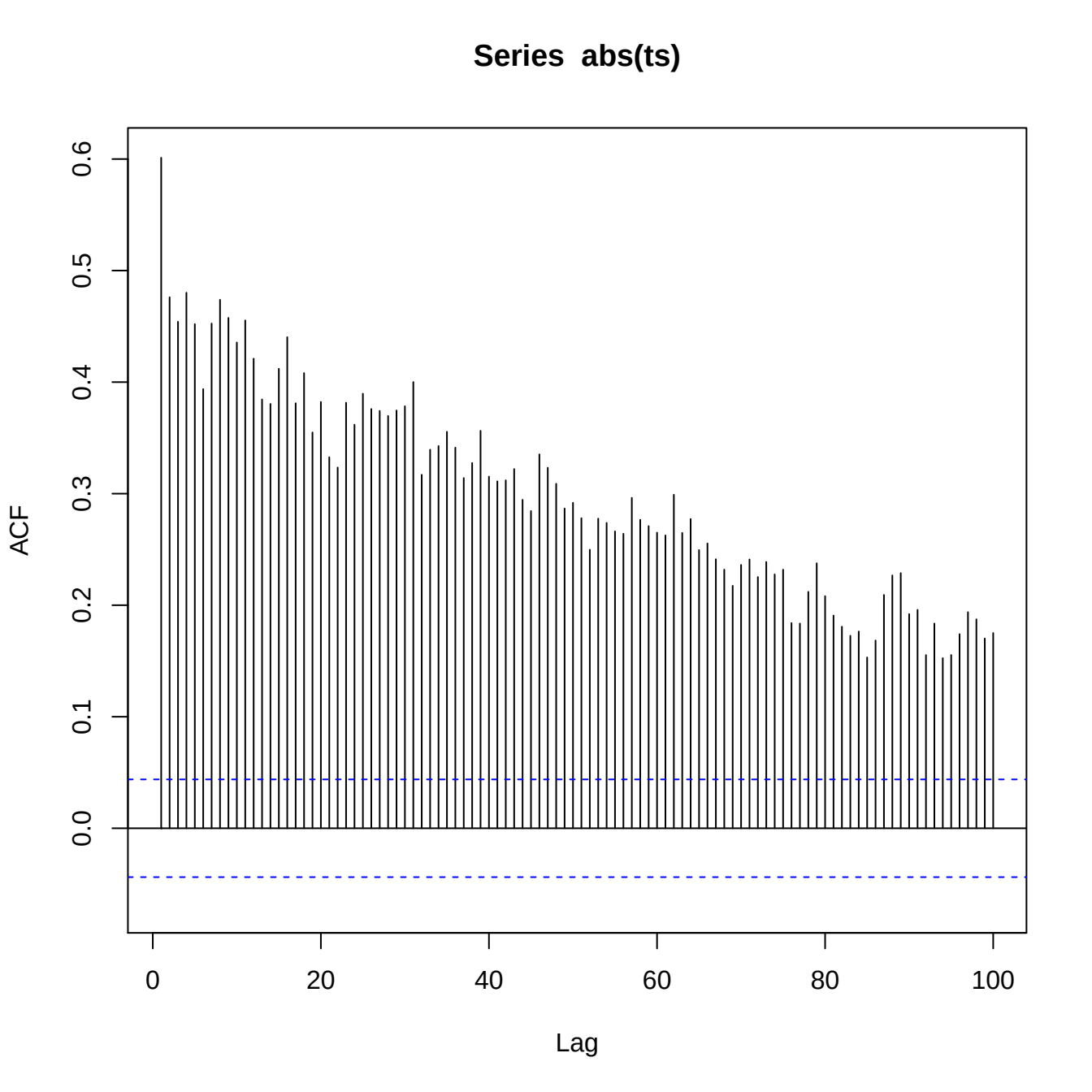
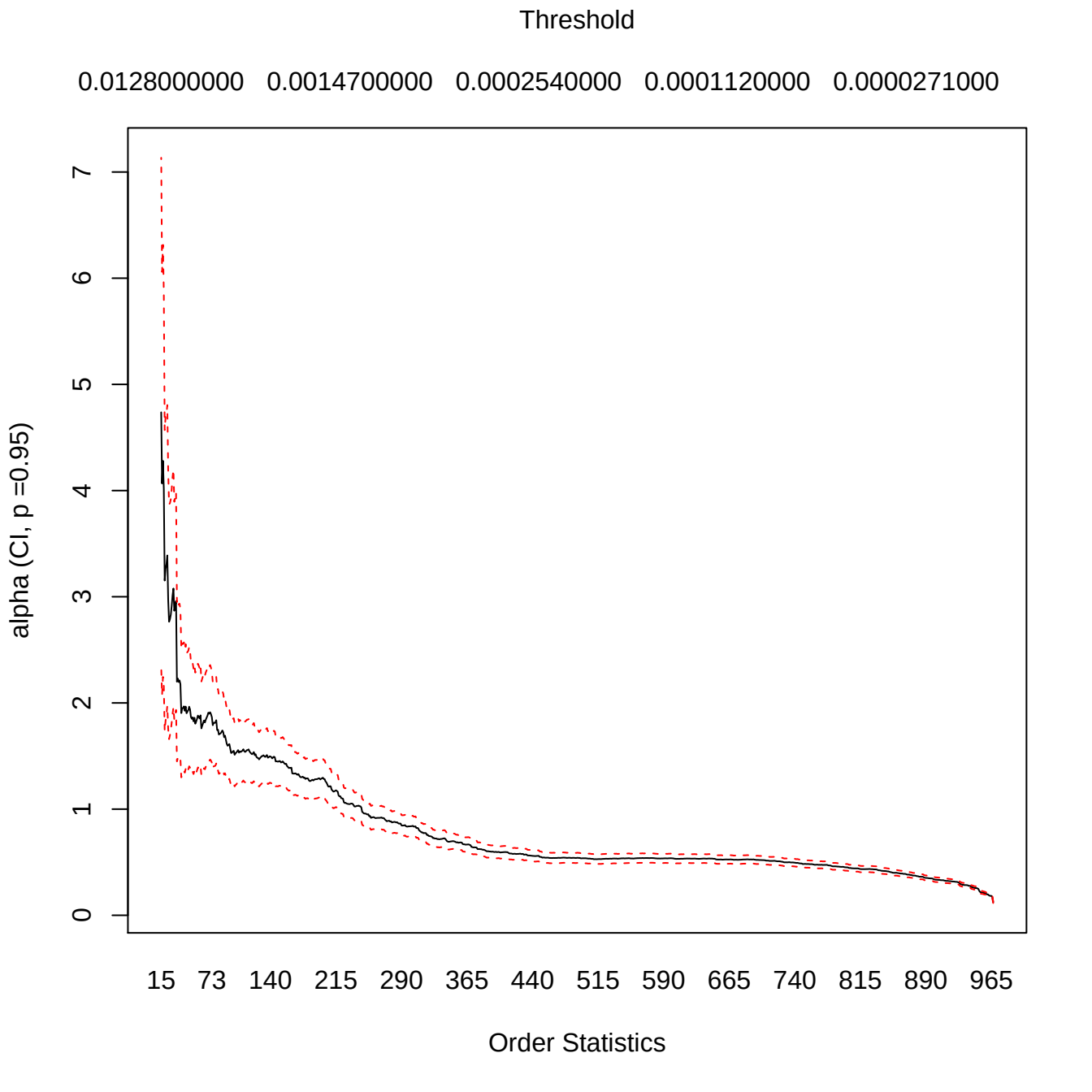
0.0
−0.1
−0.2
−0.3
0
5
10
15
20
25
30
Lag

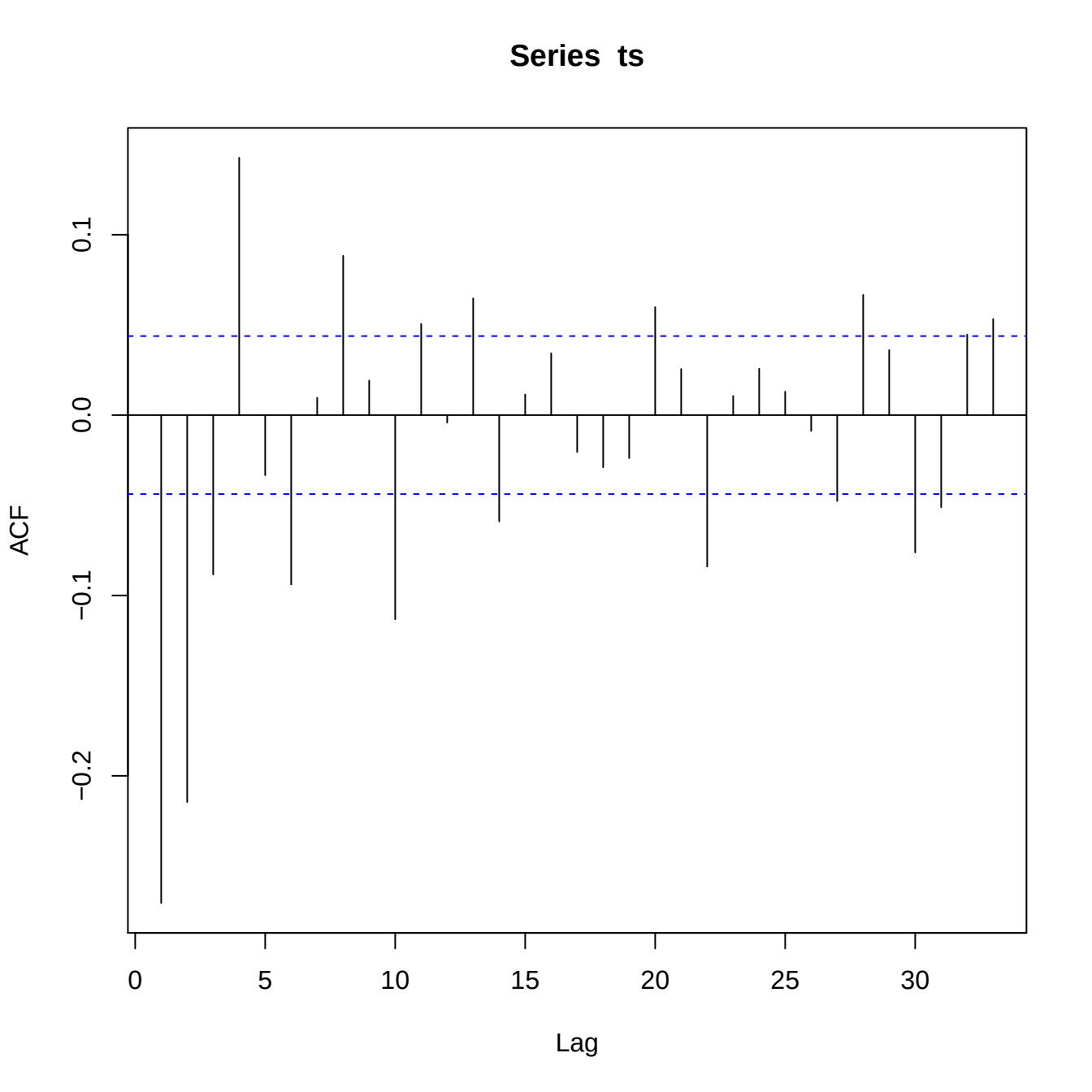

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0
20
40
60
80
100
Lag

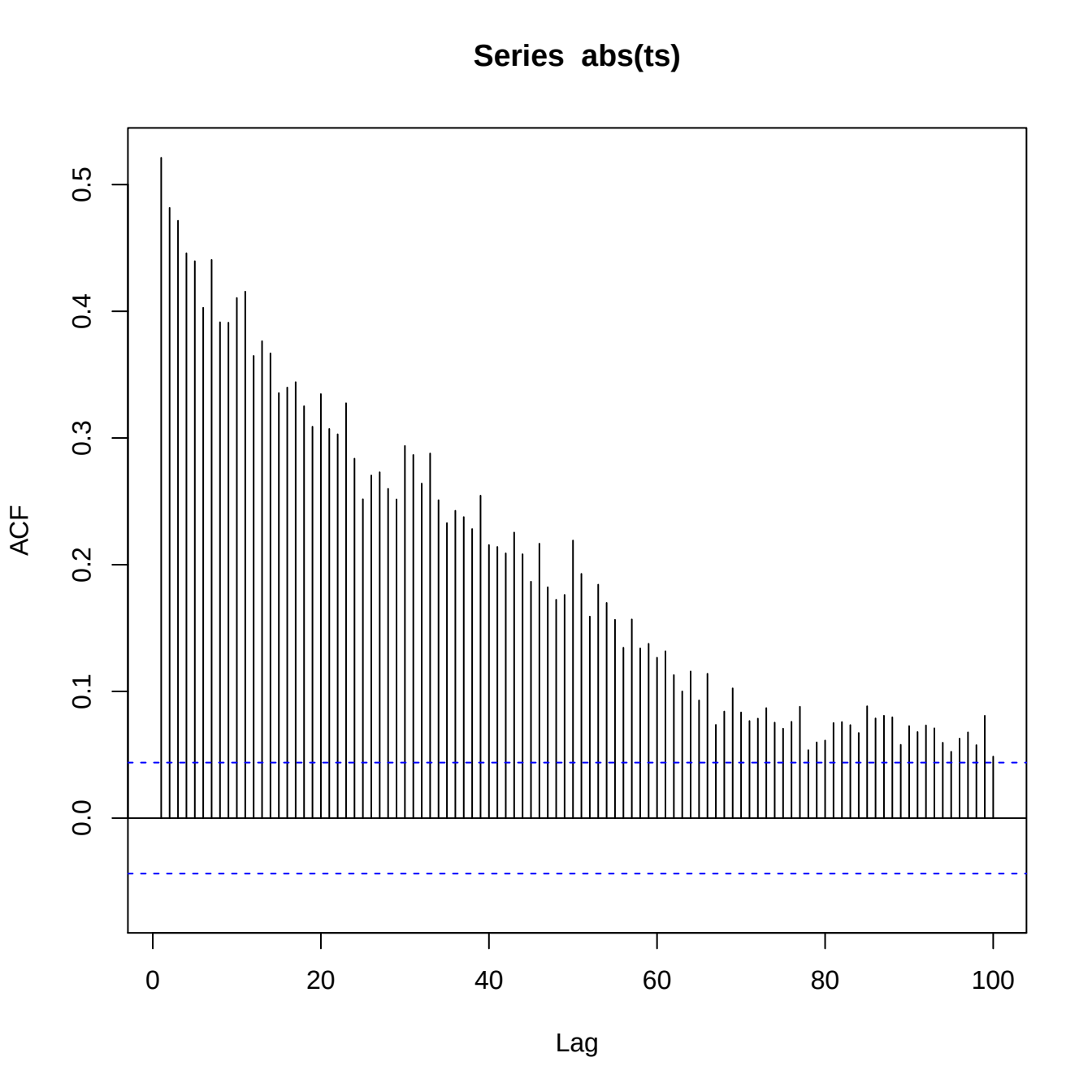

Threshold
0.010400000
0.002000000
0.000506000
0.000155000
0.000057800
alpha (CI, p =0.95)
0
1
2
3
4
5
6
7
15
73
140
215
290
365
440
515
590
665
740
815
890
965
Order Statistics

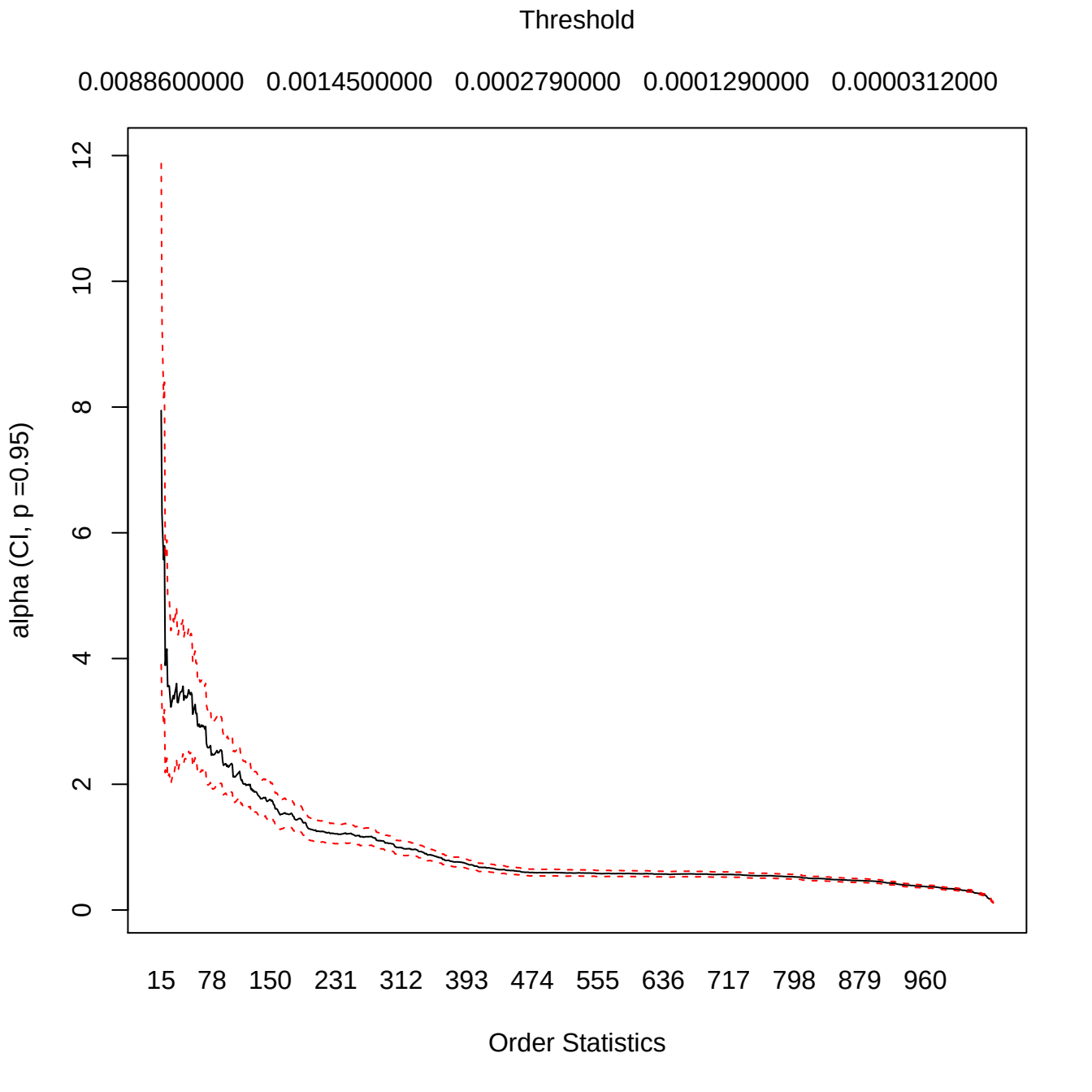

Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
5
10
15
20
25
30
Lag

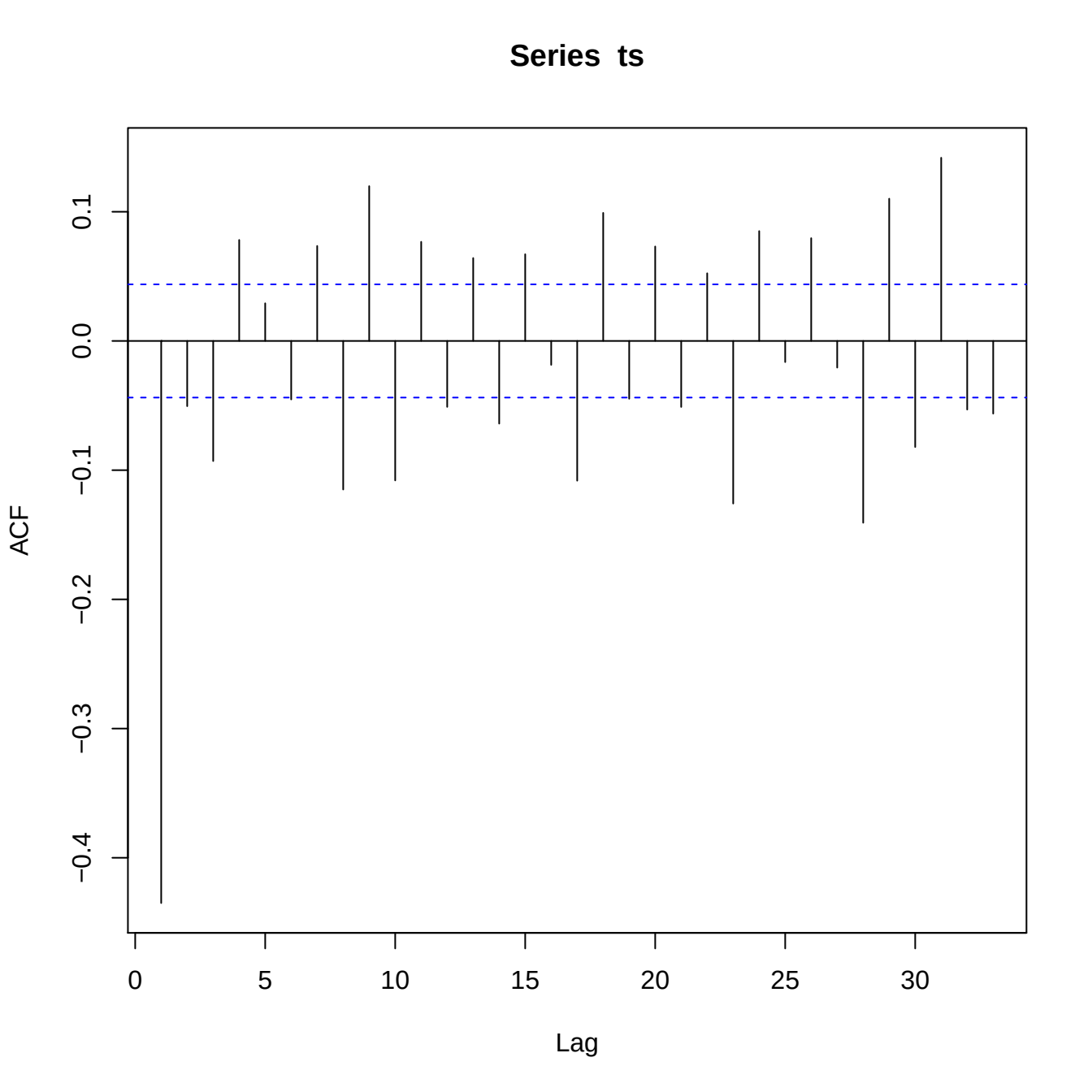

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag

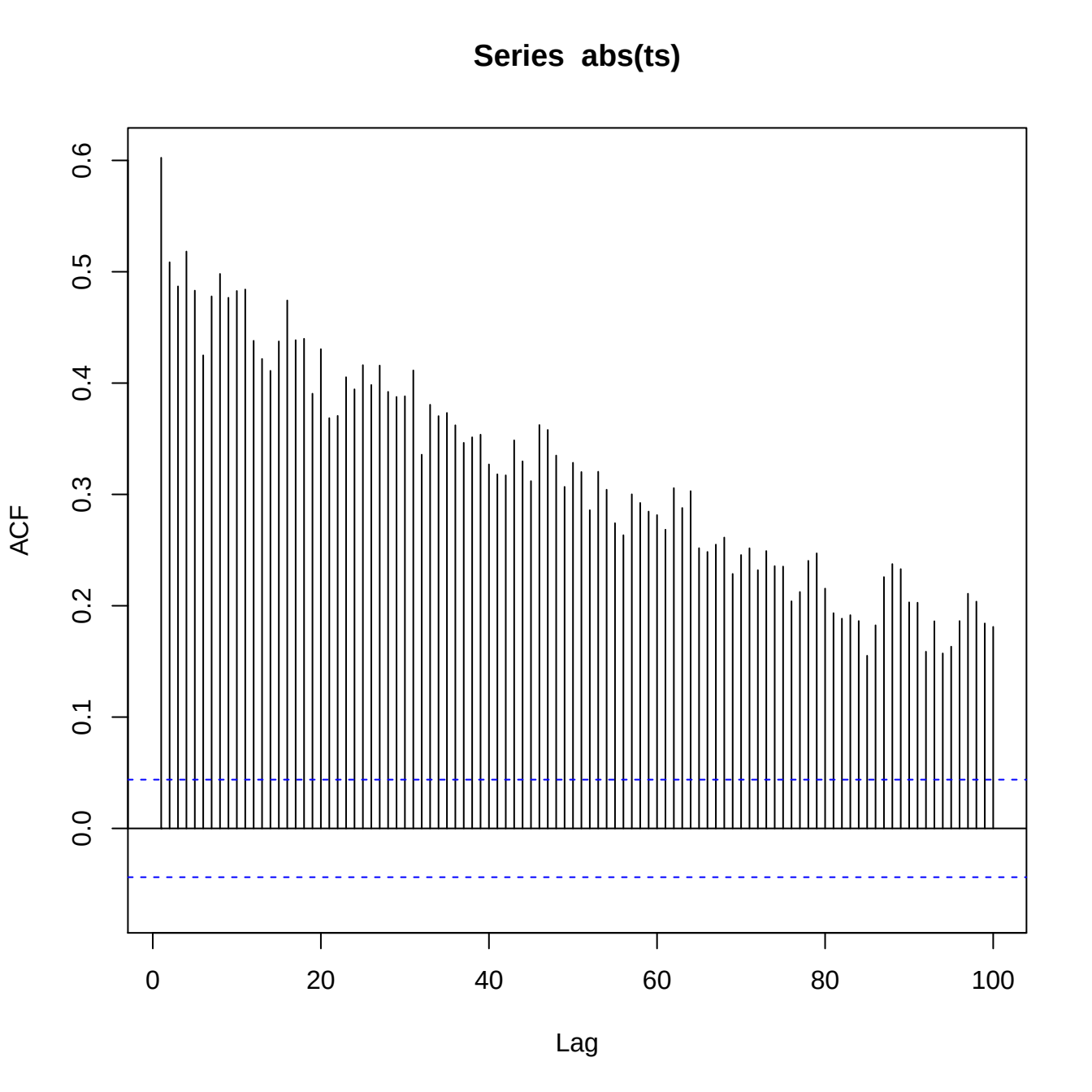

Threshold
0.0128000000
0.0014700000
0.0002540000
0.0001120000
0.0000271000
alpha (CI, p =0.95)
0
1
2
3
4
5
6
7
15
73
140
215
290
365
440
515
590
665
740
815
890
965
Order Statistics

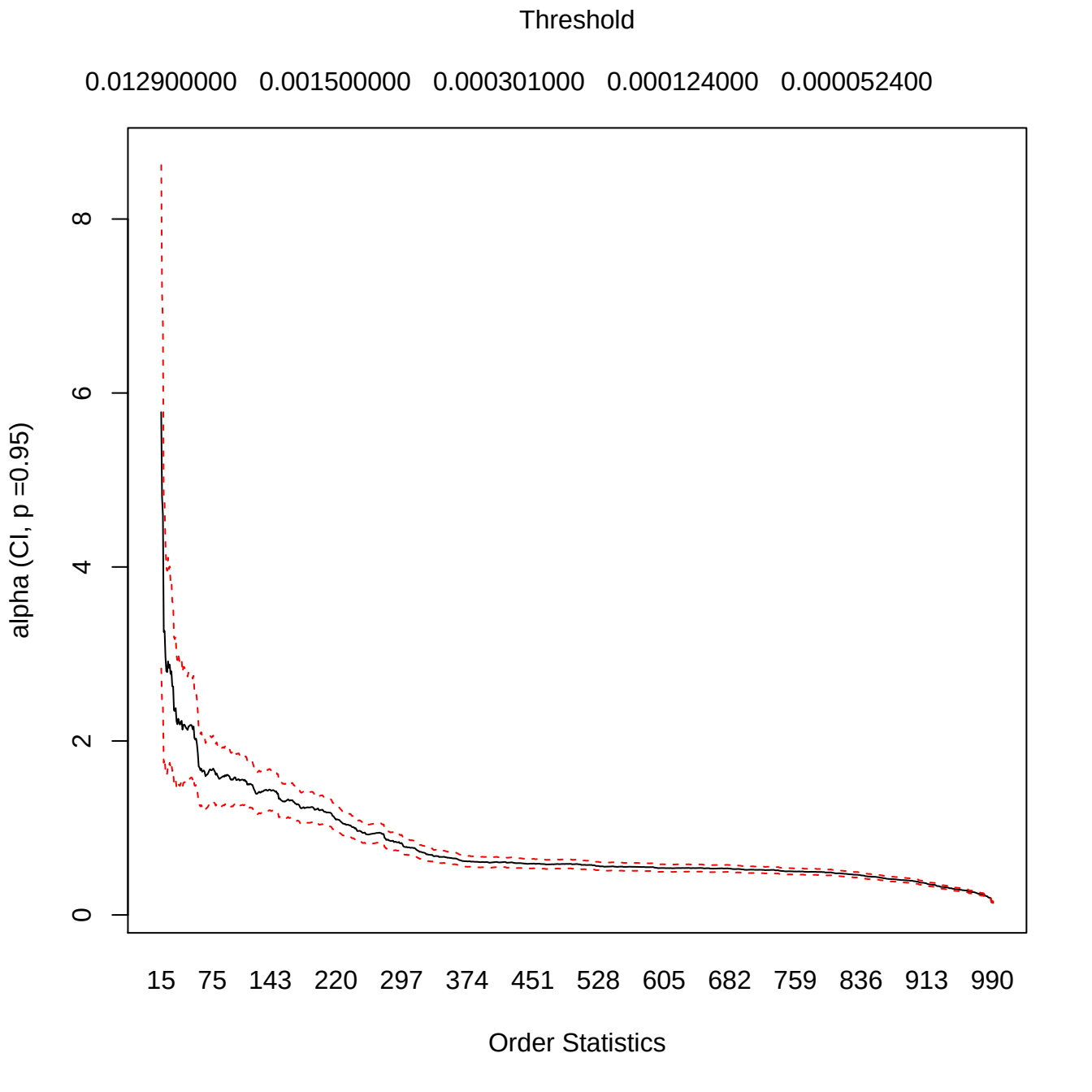

Series ts
ACF
0.1
0.0
−0.1
−0.2
0
5
10
15
20
25
30
Lag

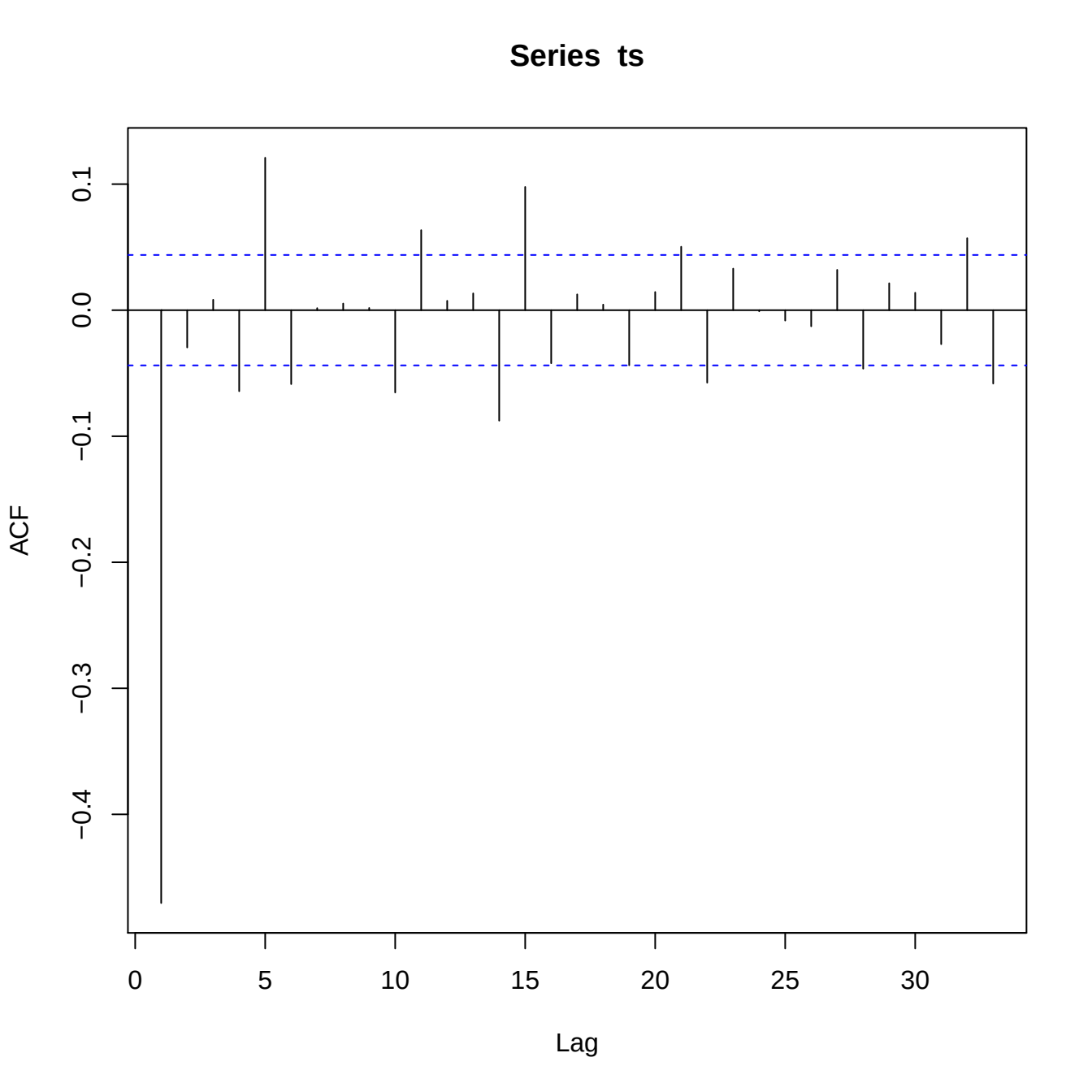

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0
20
40
60
80
100
Lag

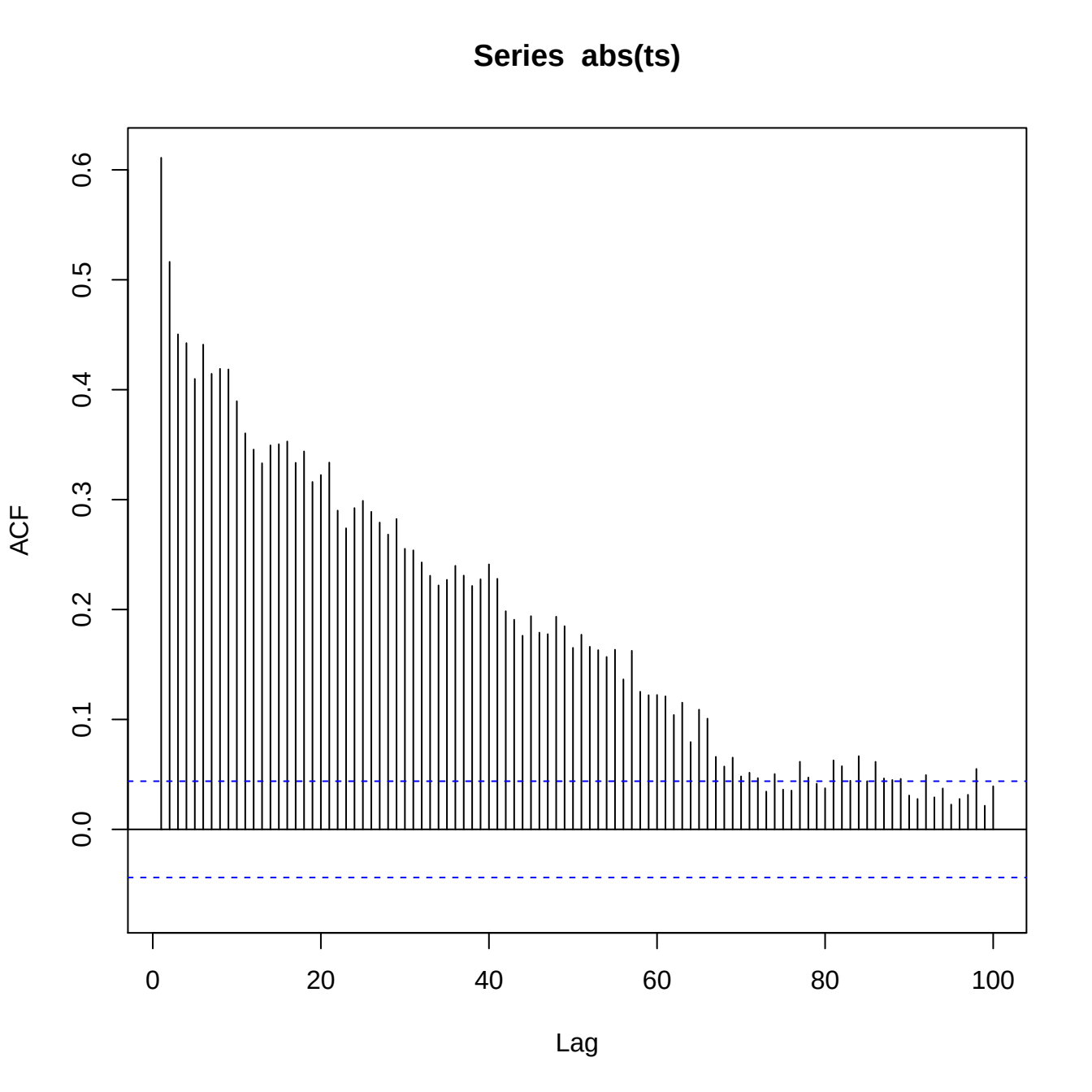

Threshold
0.0088600000
0.0014500000
0.0002790000
0.0001290000
0.0000312000
alpha (CI, p =0.95)
0
2
4
6
8
10
12
15
78
150
231
312
393
474
555
636
717
798
879
960
Order Statistics

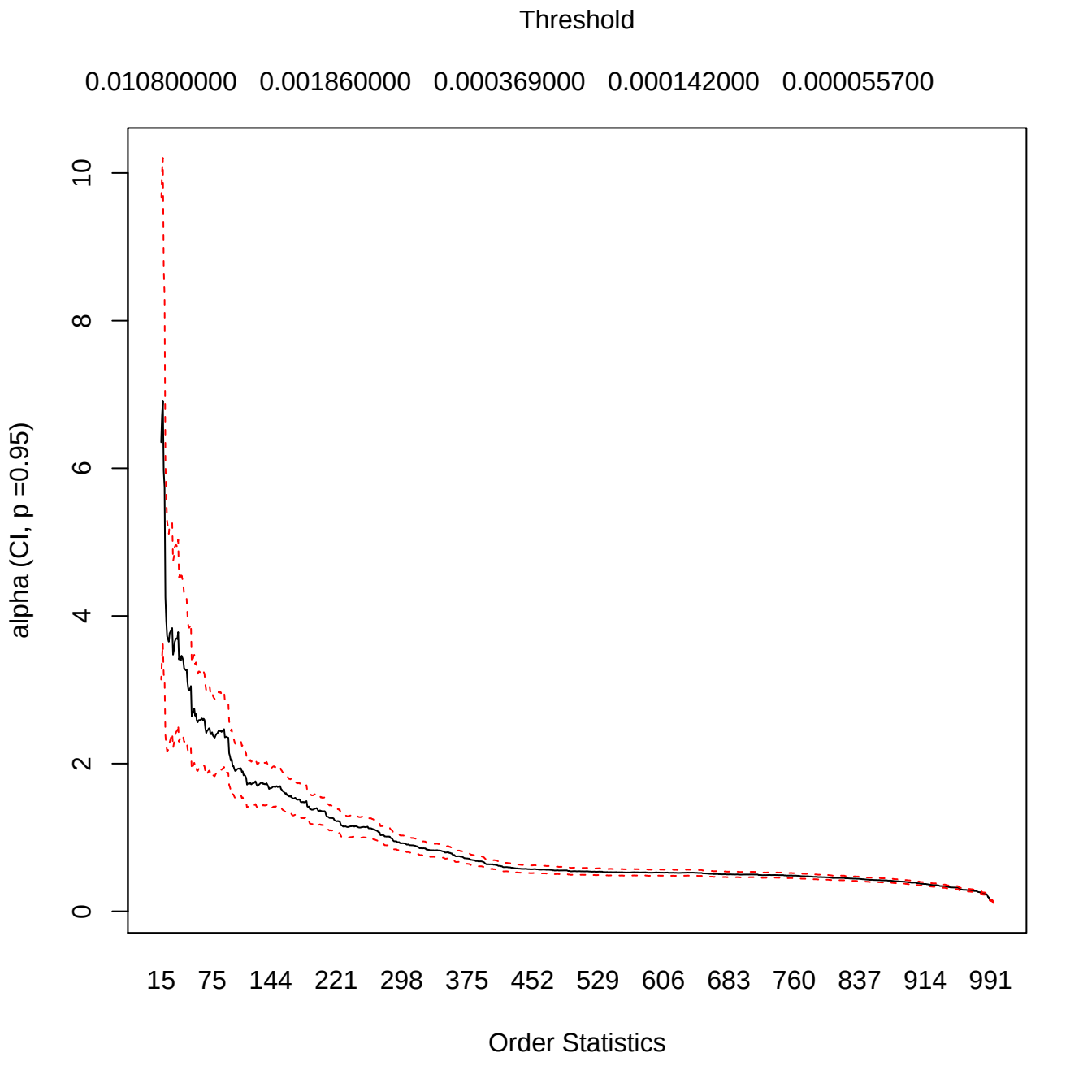

Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
5
10
15
20
25
30
Lag

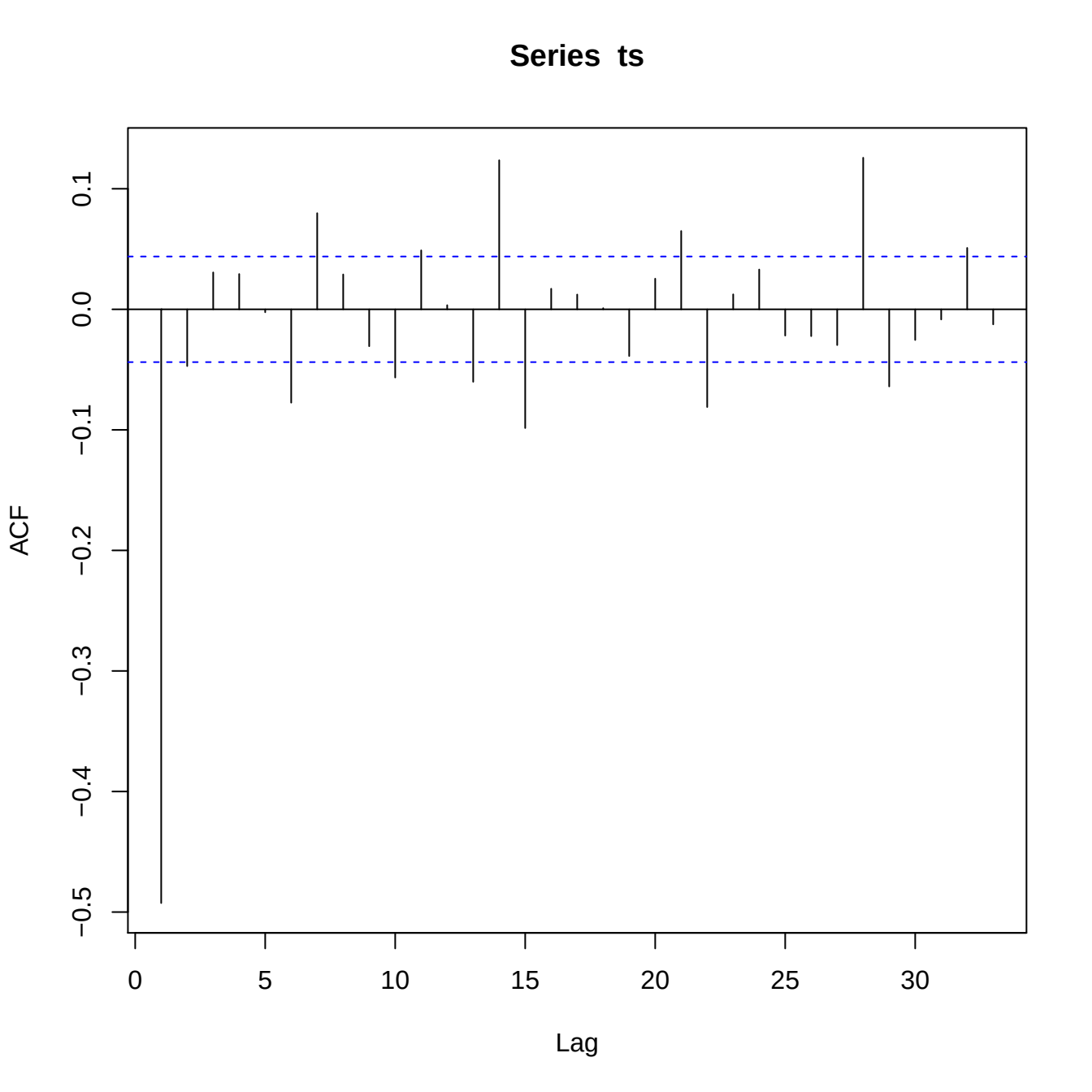

Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag


Threshold
0.012900000
0.001500000
0.000301000
0.000124000
0.000052400
alpha (CI, p =0.95)
0
2
4
6
8
15
75
143
220
297
374
451
528
605
682
759
836
913
990
Order Statistics


Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
5
10
15
20
25
30
Lag


Series abs(ts)
ACF
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0
20
40
60
80
100
Lag


Threshold
0.010800000
0.001860000
0.000369000
0.000142000
0.000055700
alpha (CI, p =0.95)
0
2
4
6
8
10
15
75
144
221
298
375
452
529
606
683
760
837
914
991
Order Statistics


Series ts
ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
−0.5
0
5
10
15
20
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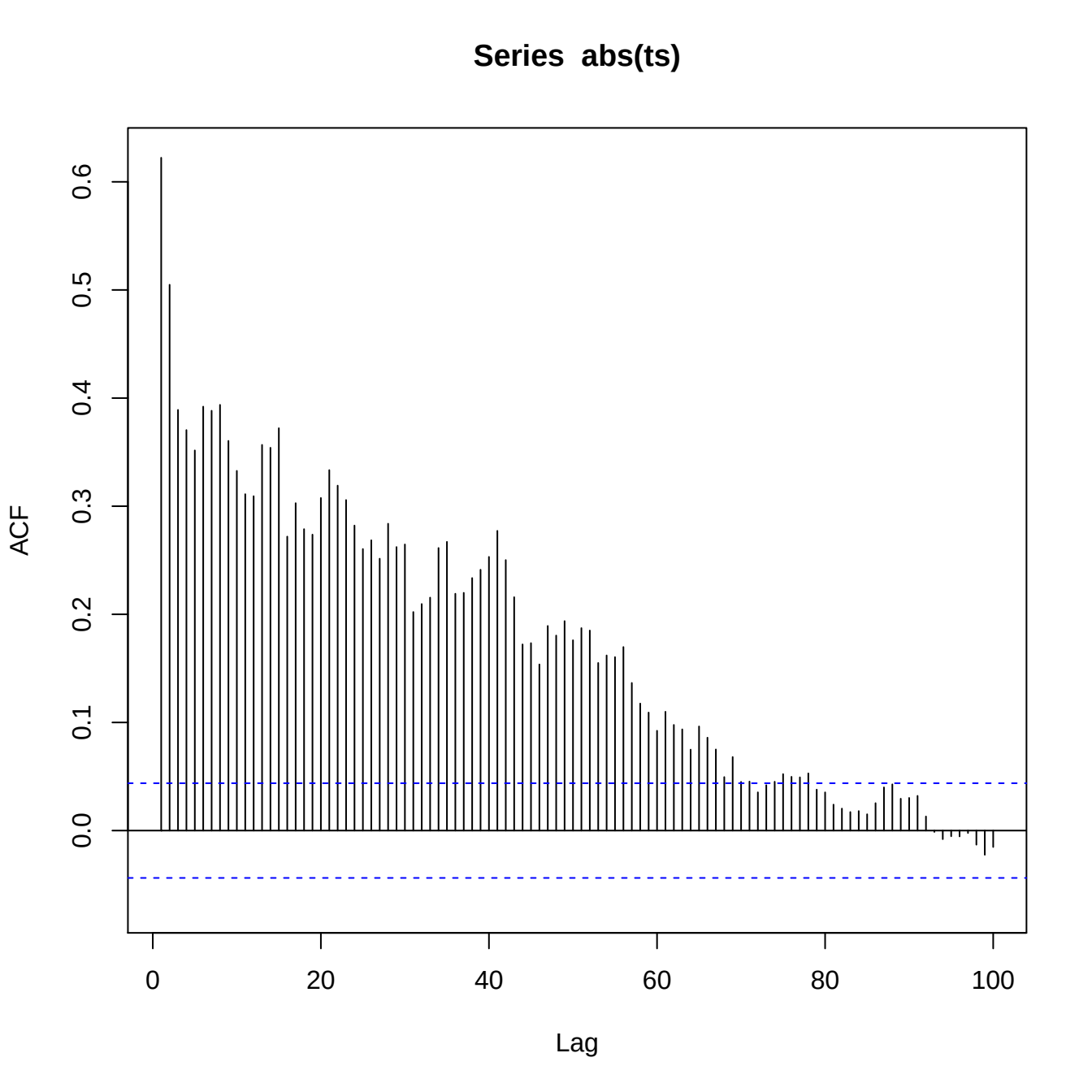
Lag


Series abs(ts)
ACF
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0.6
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60
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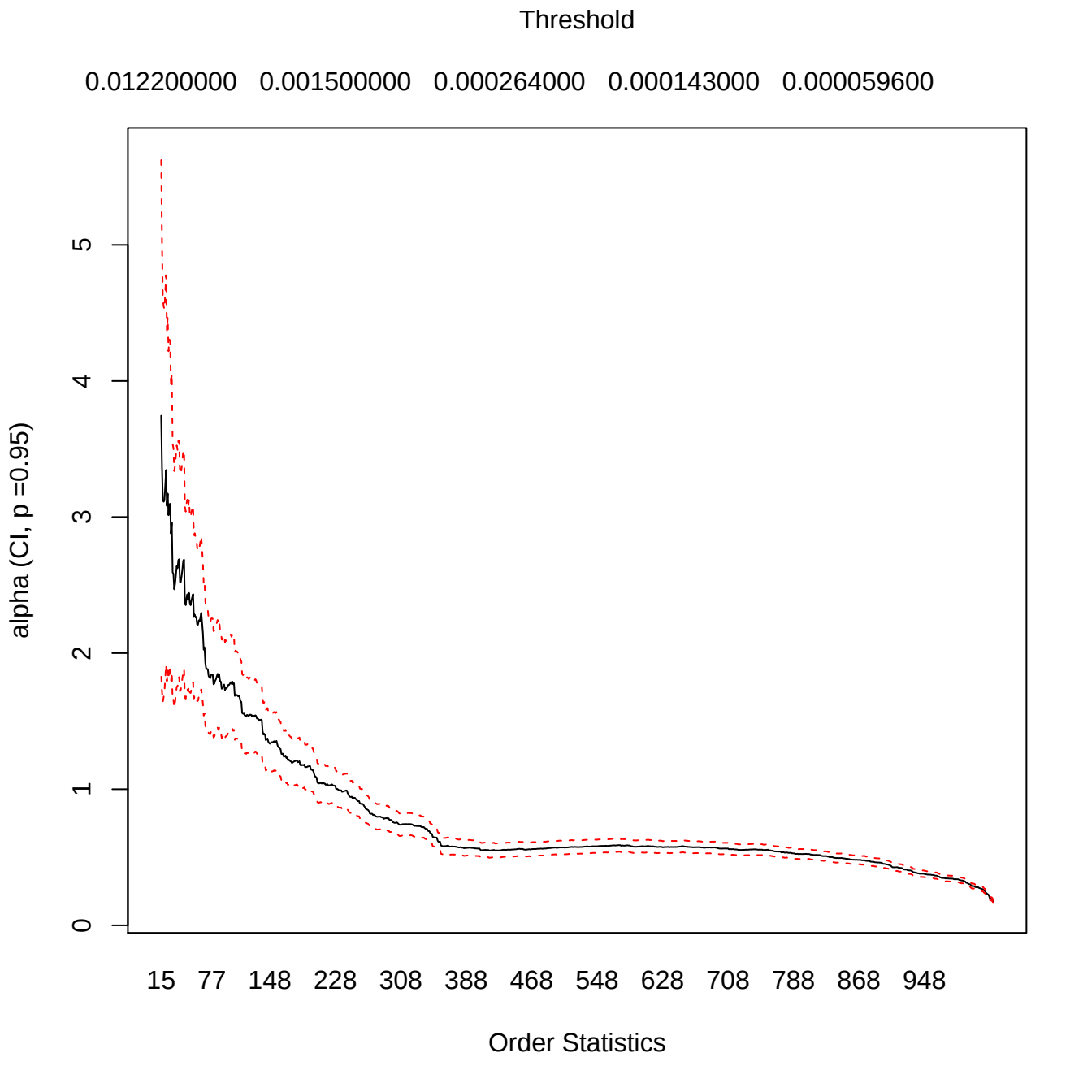
100
Lag


Threshold
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0.000264000
0.000143000
0.000059600
alpha (CI, p =0.95)
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228
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388
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548
628
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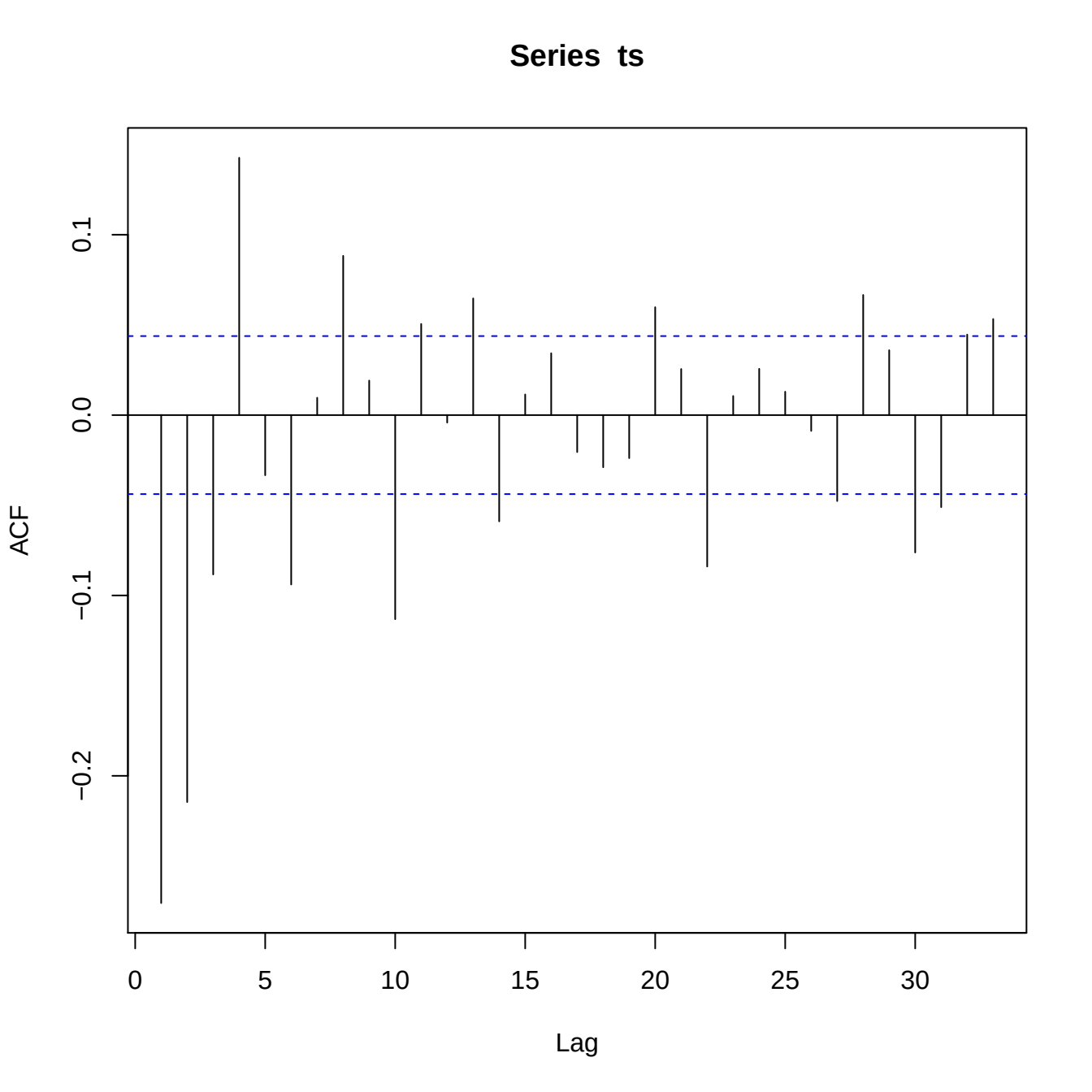
788
868
948
Order Statistics


Series ts
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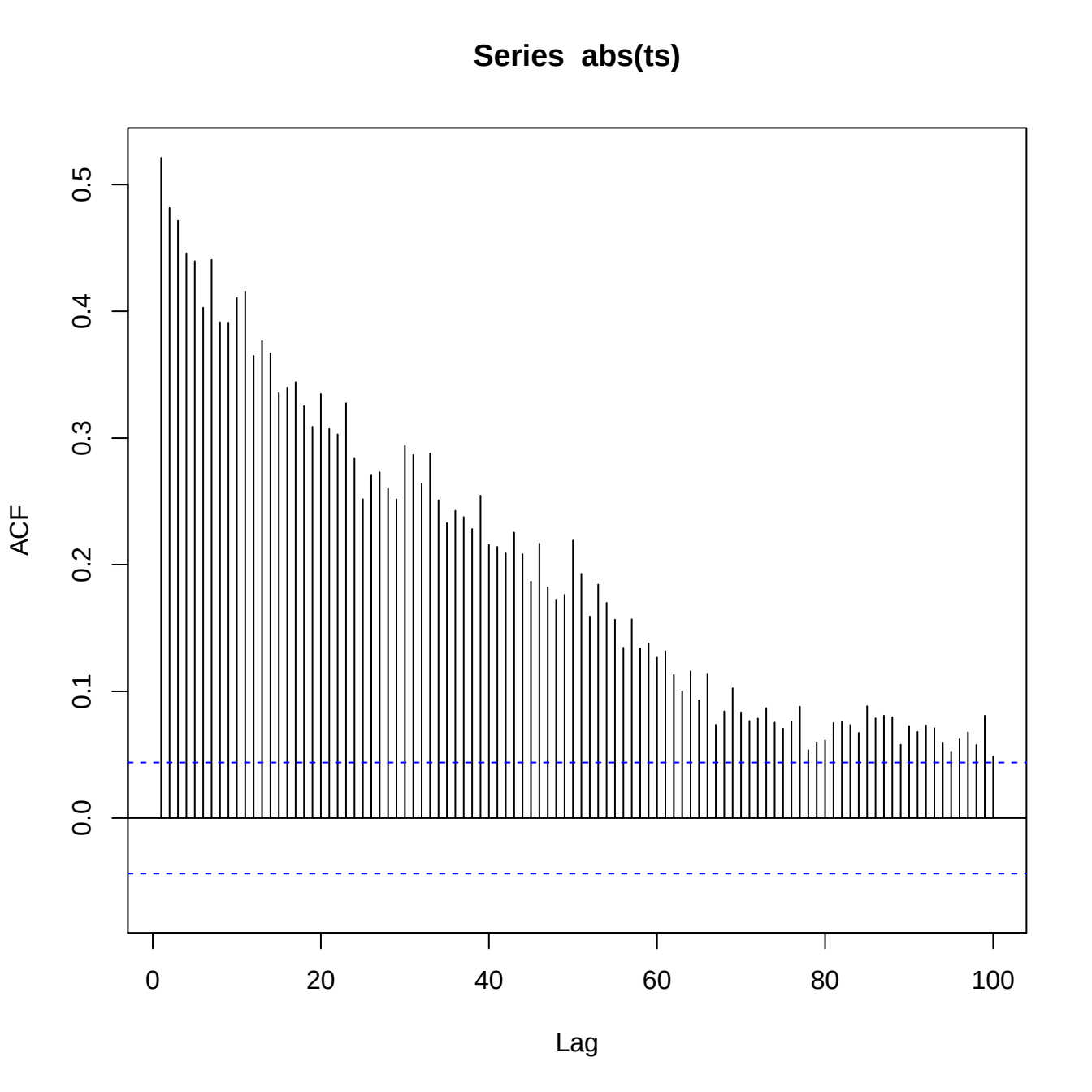
Lag


Series abs(ts)
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0.3
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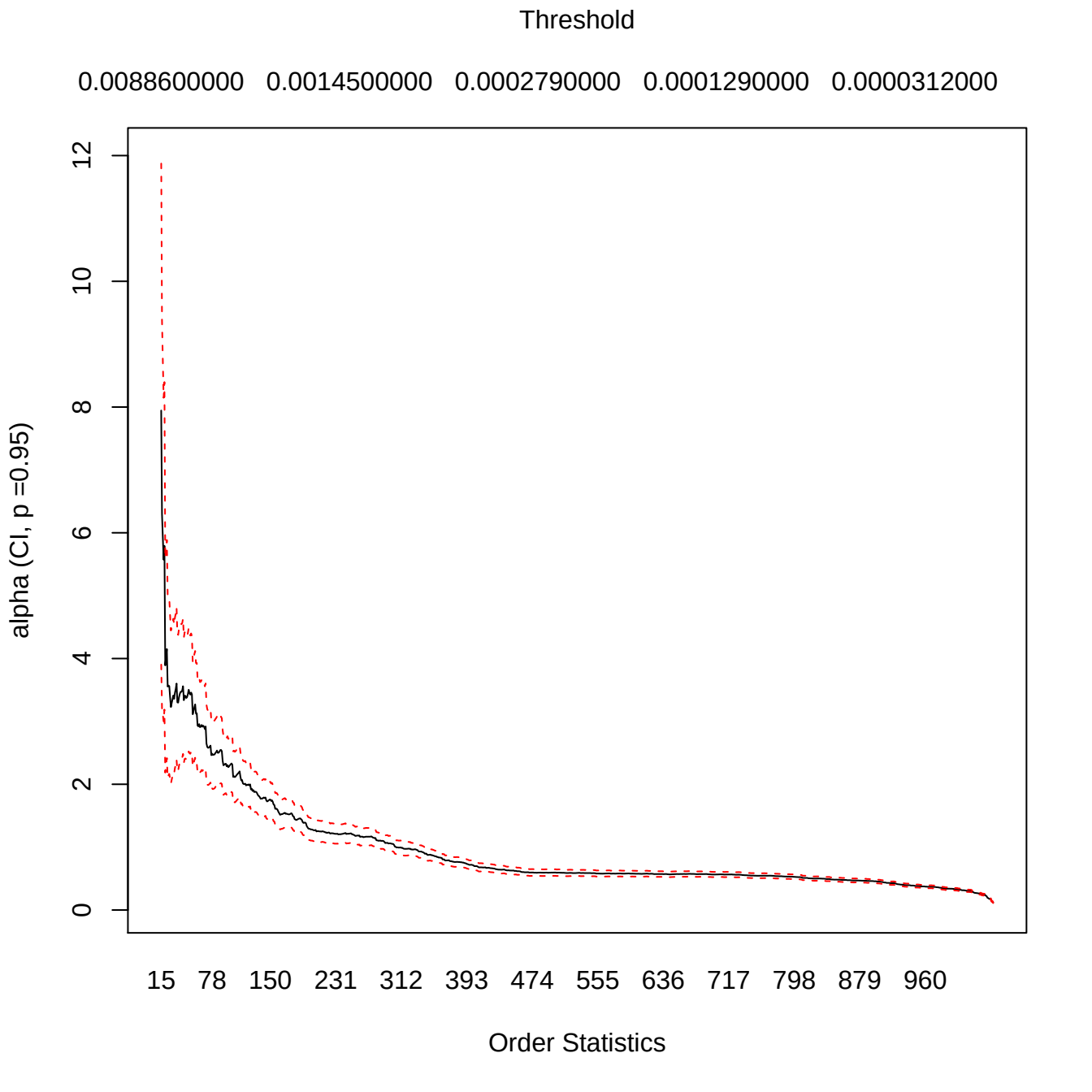
Lag


Threshold
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0.0002790000
0.0001290000
0.0000312000
alpha (CI, p =0.95)
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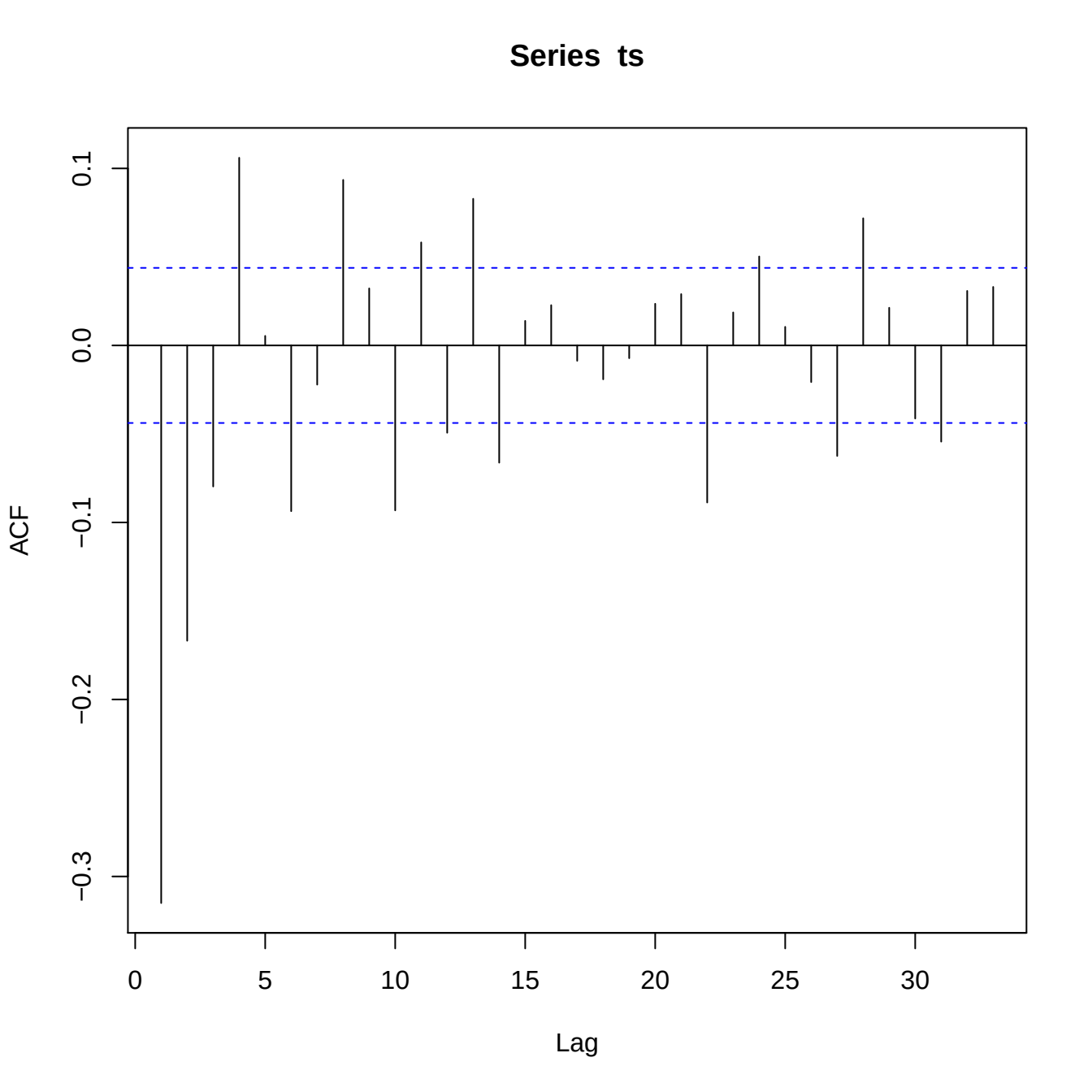
150
231
312
393
474
555
636
717
798
879
960
Order Statistics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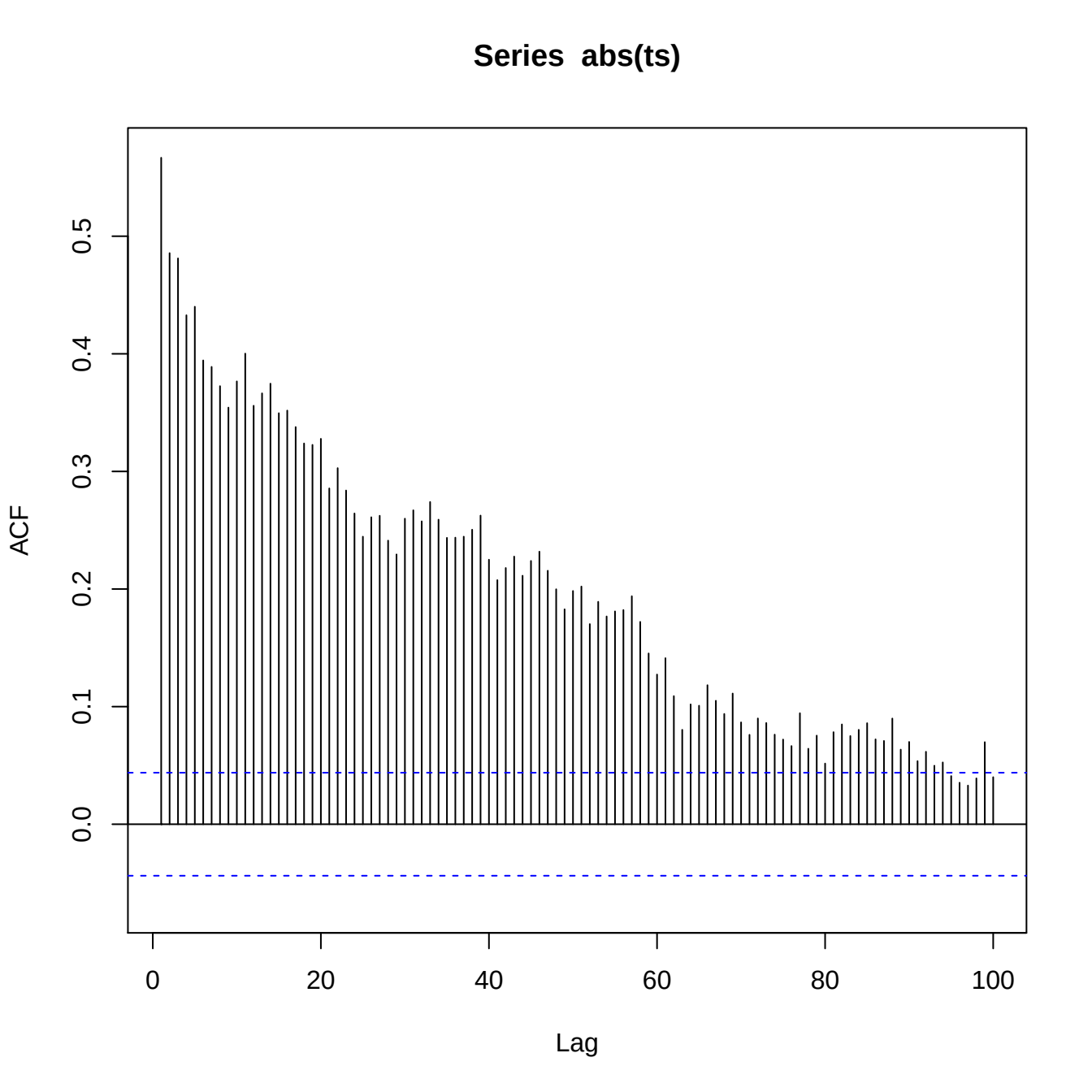
Lag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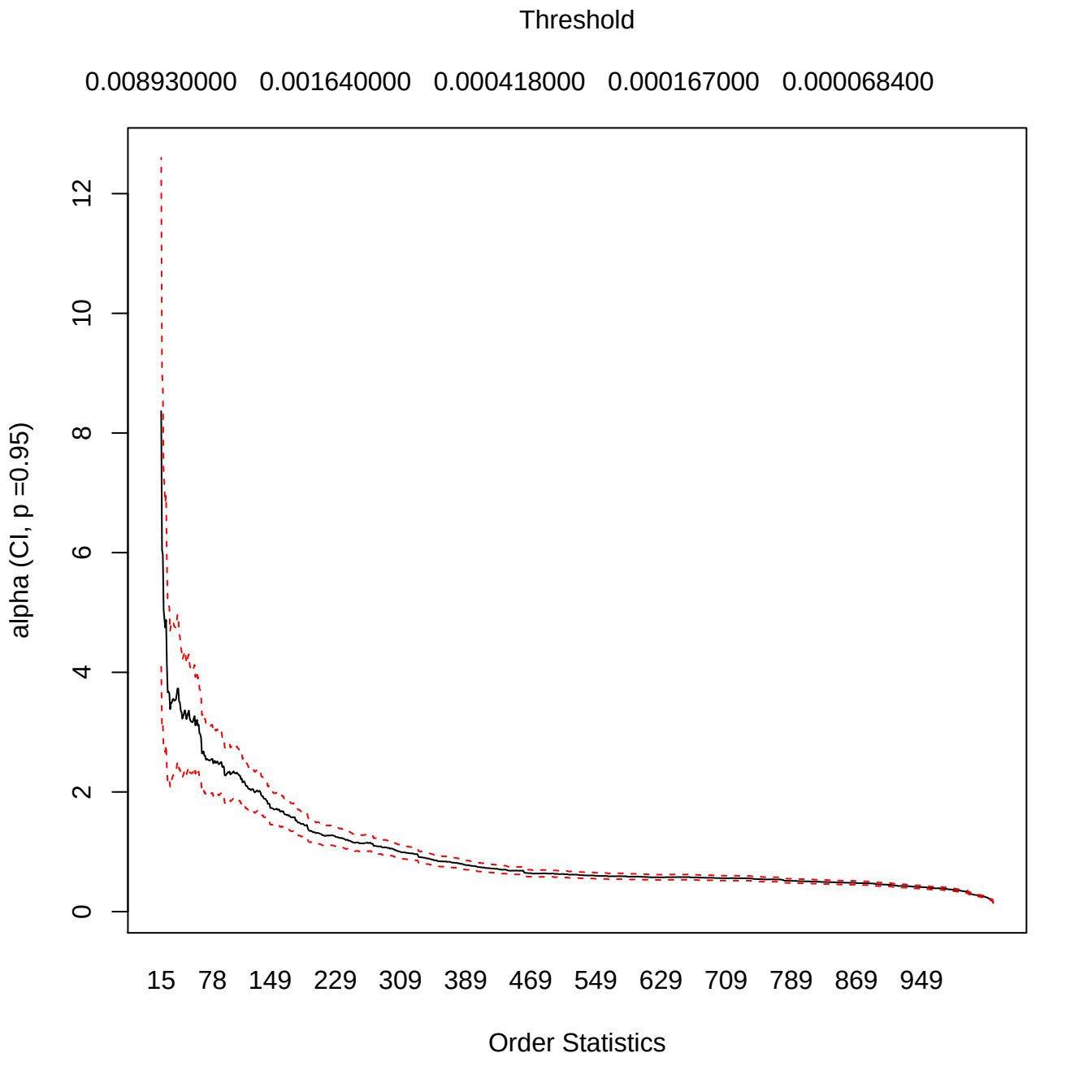
Lag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0.000068400
alpha (CI, p =0.95)
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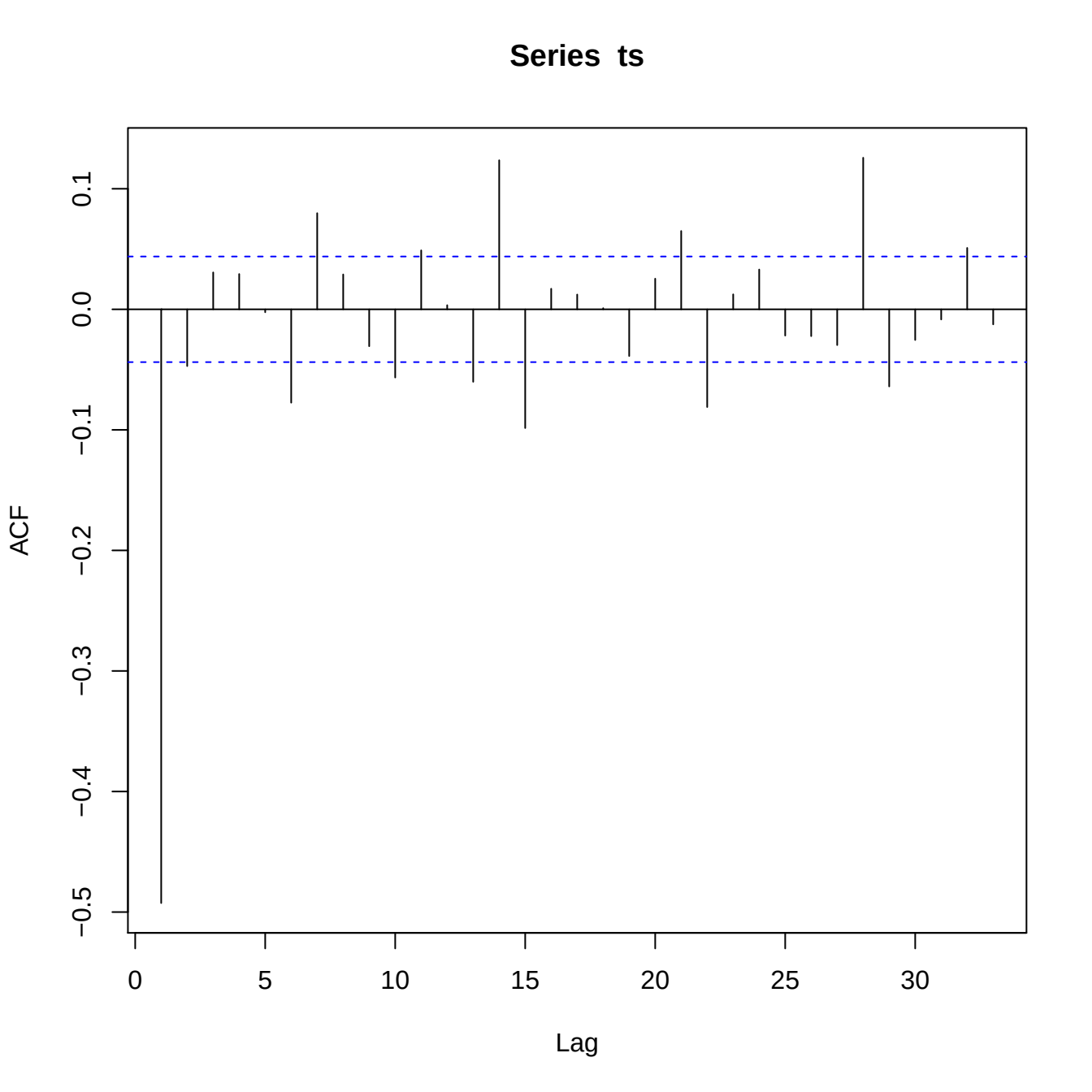
869
949
Order Statistics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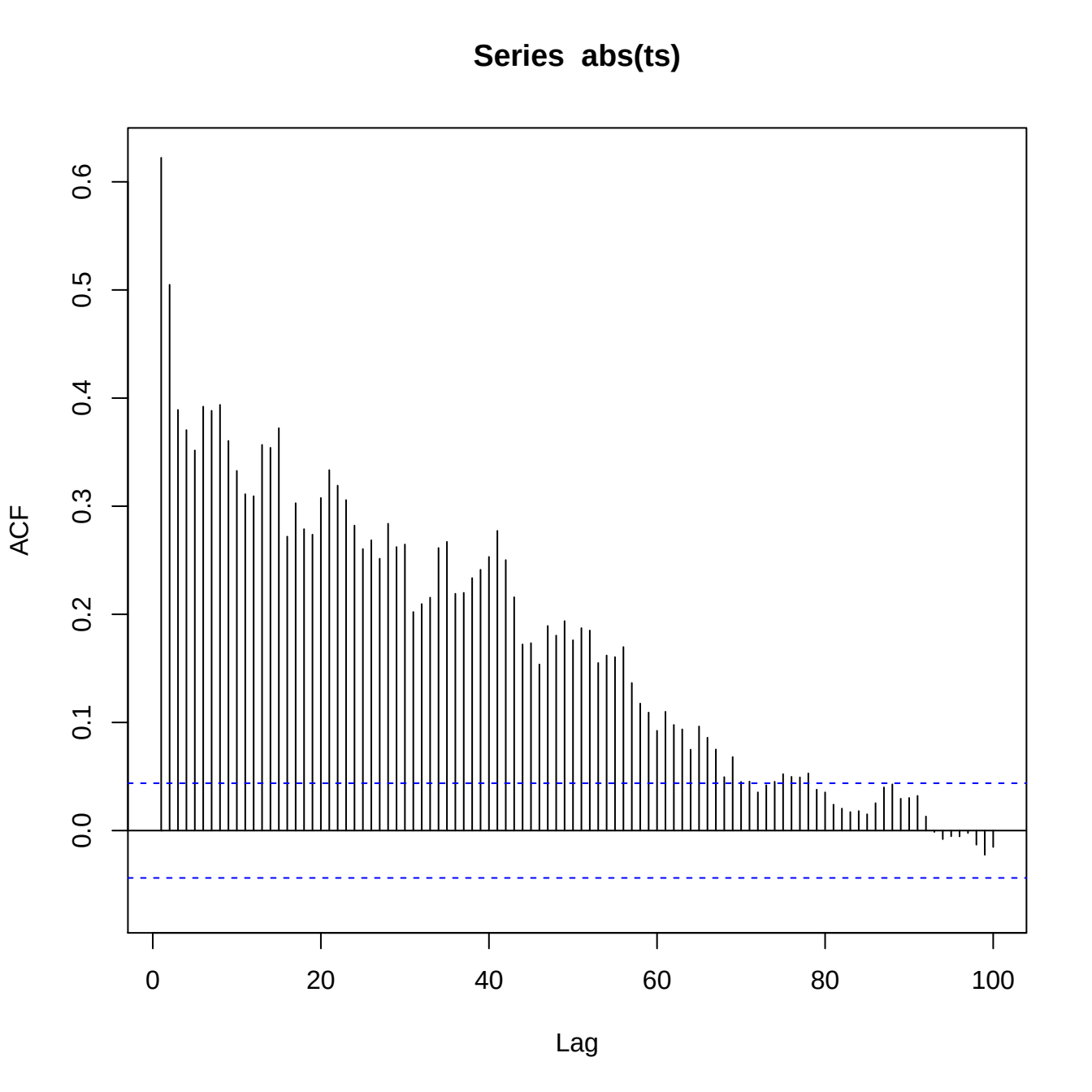
Lag


Series abs(ts)
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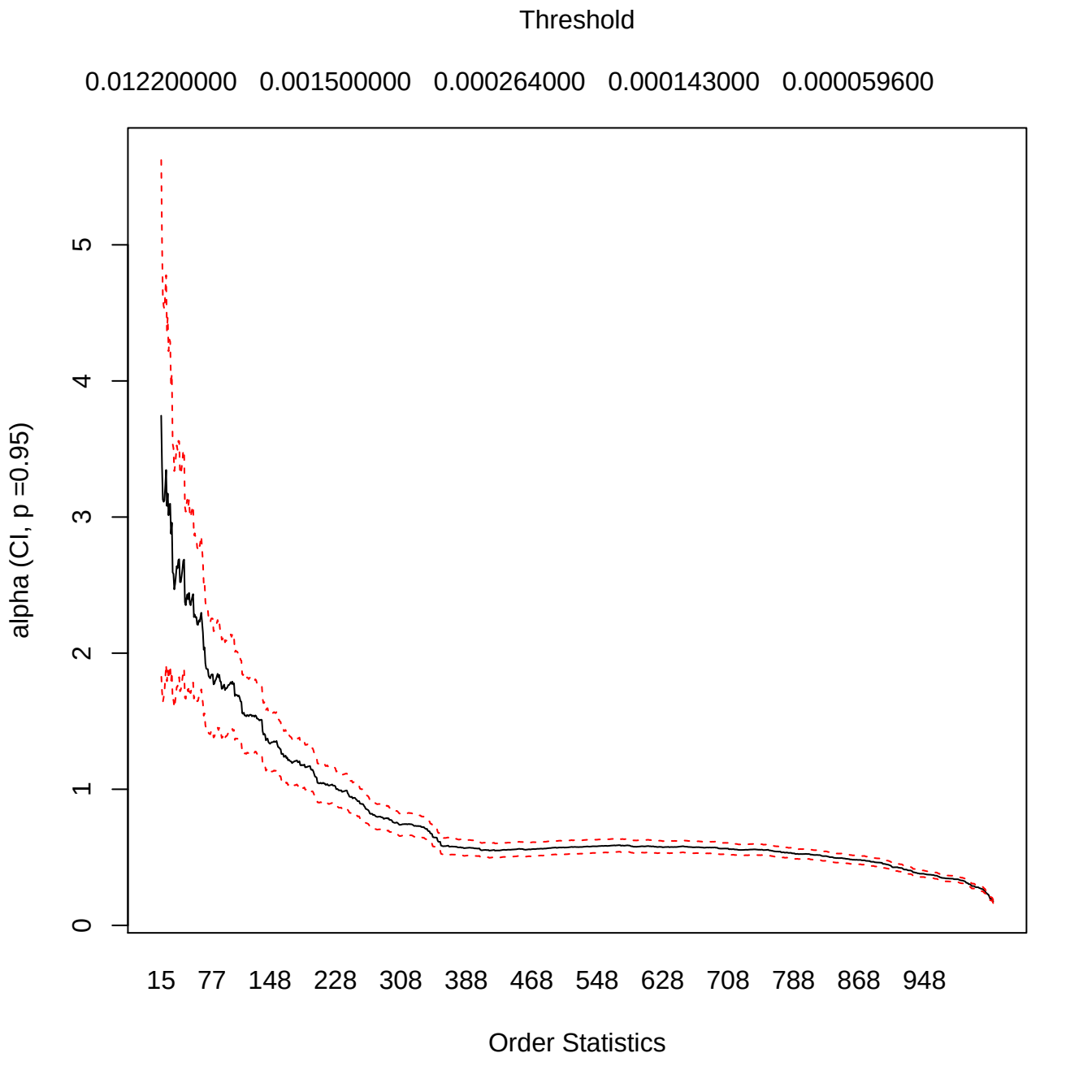
Lag


Threshold
0.012200000
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0.000264000
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alpha (CI, p =0.95)
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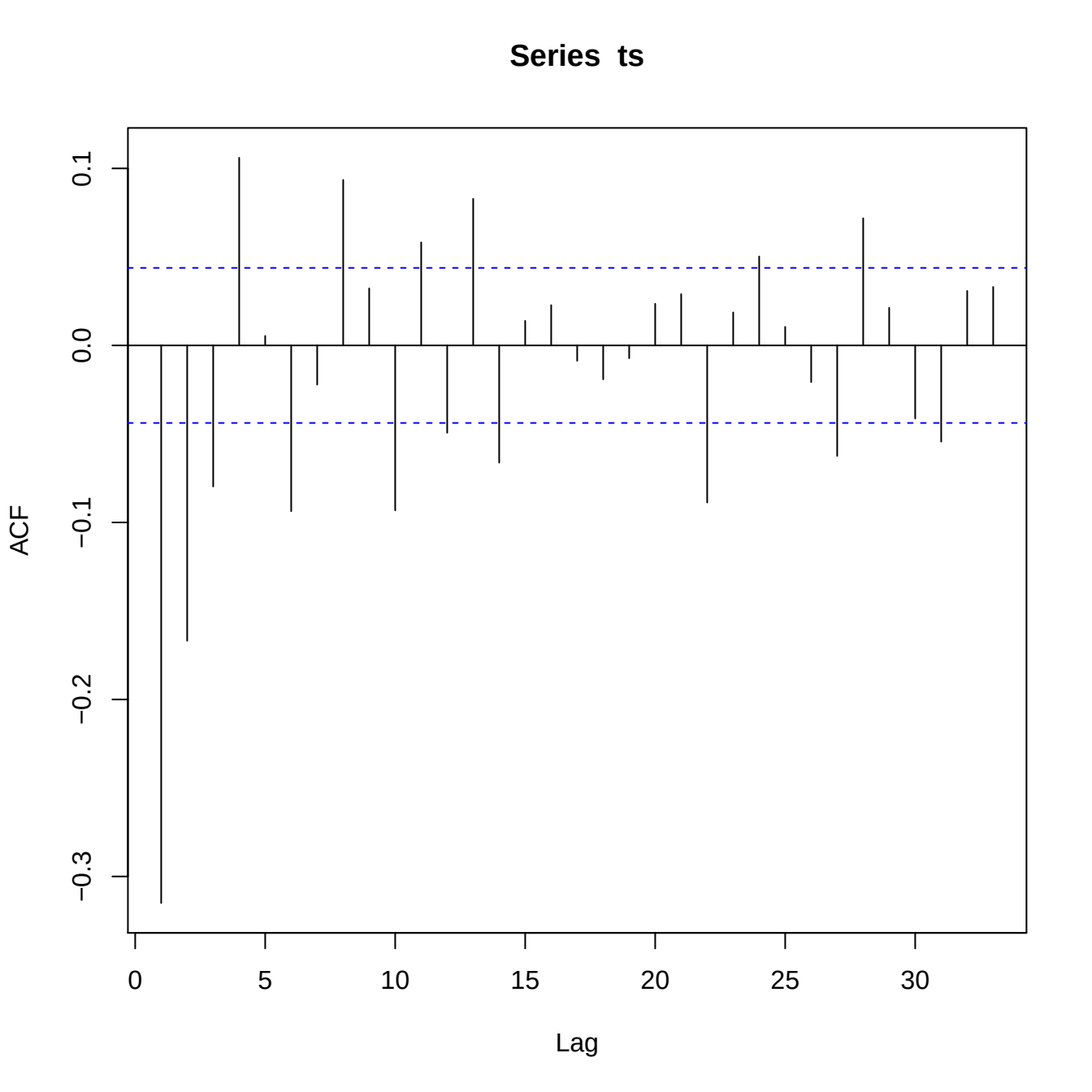
Order Statistics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20
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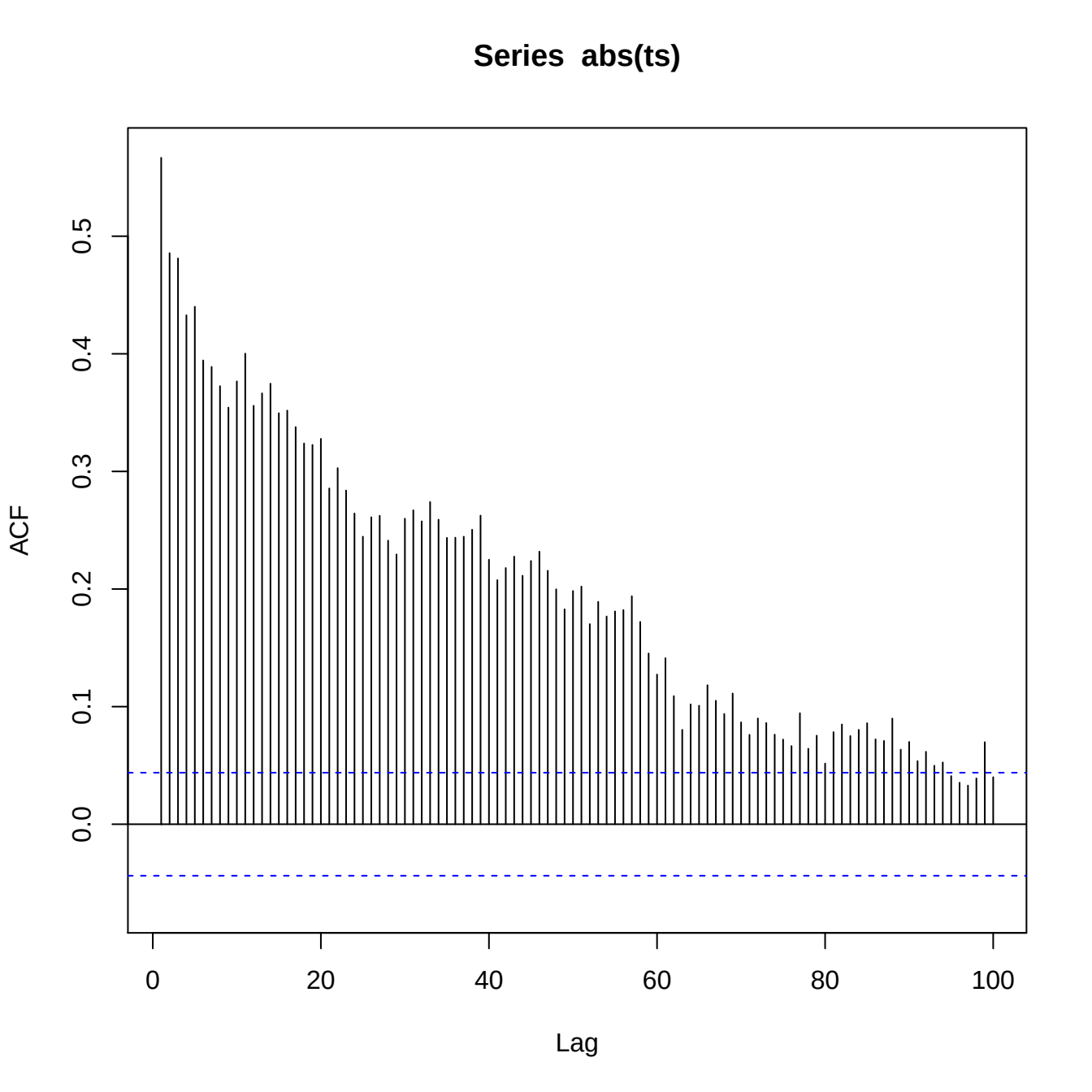
30
Lag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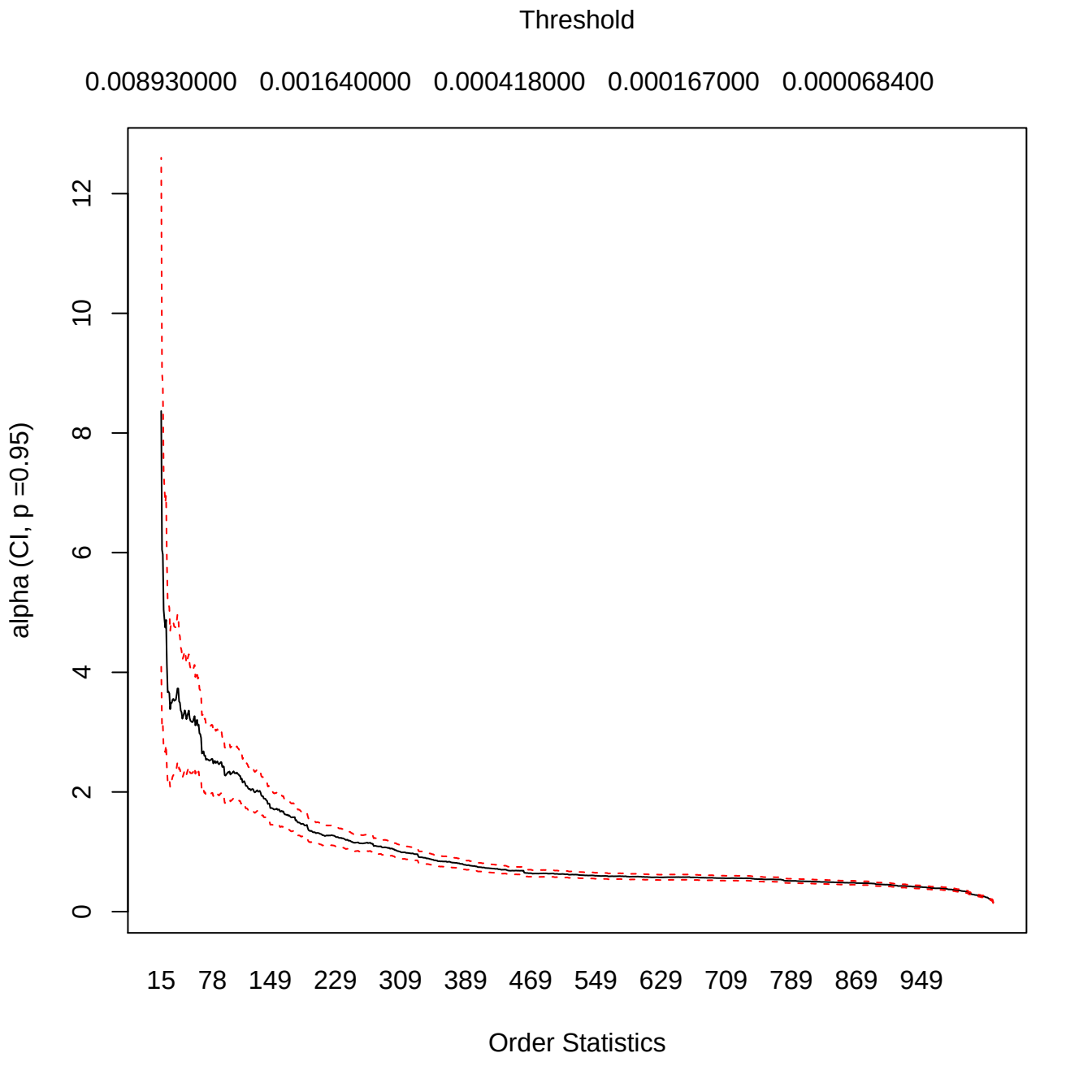
Lag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0.000418000
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alpha (CI, p =0.95)
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2
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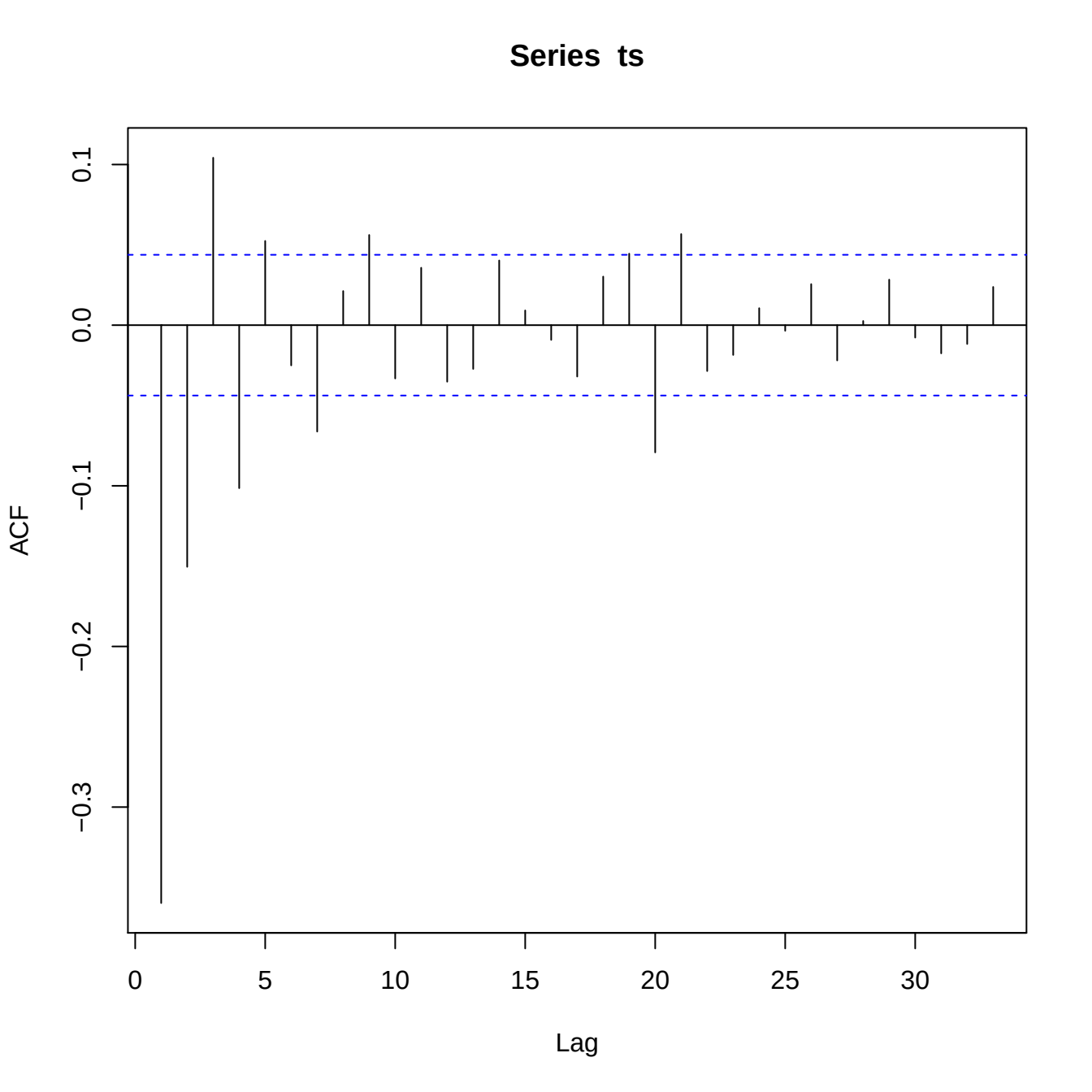
Order Statistics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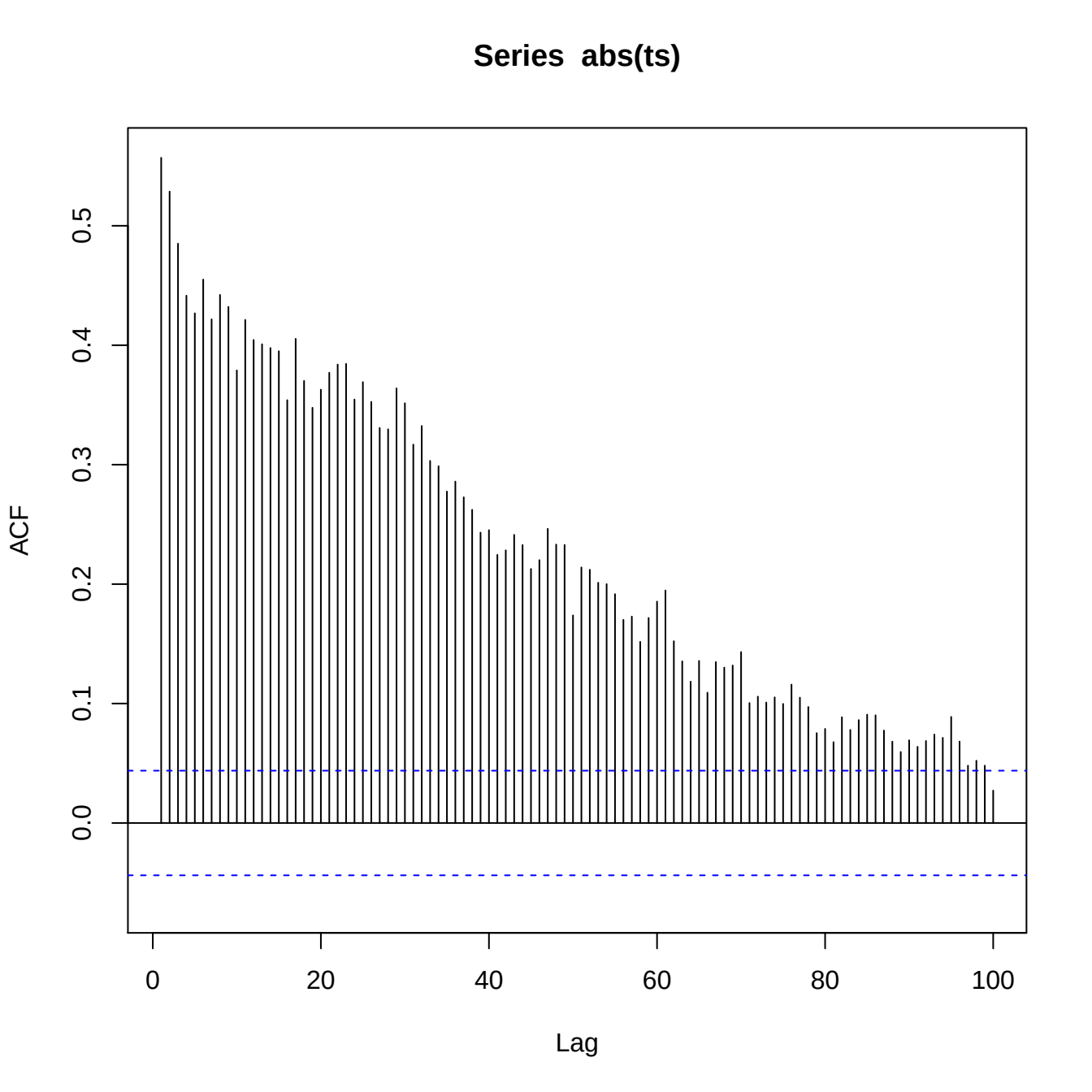
Lag


Series abs(ts)
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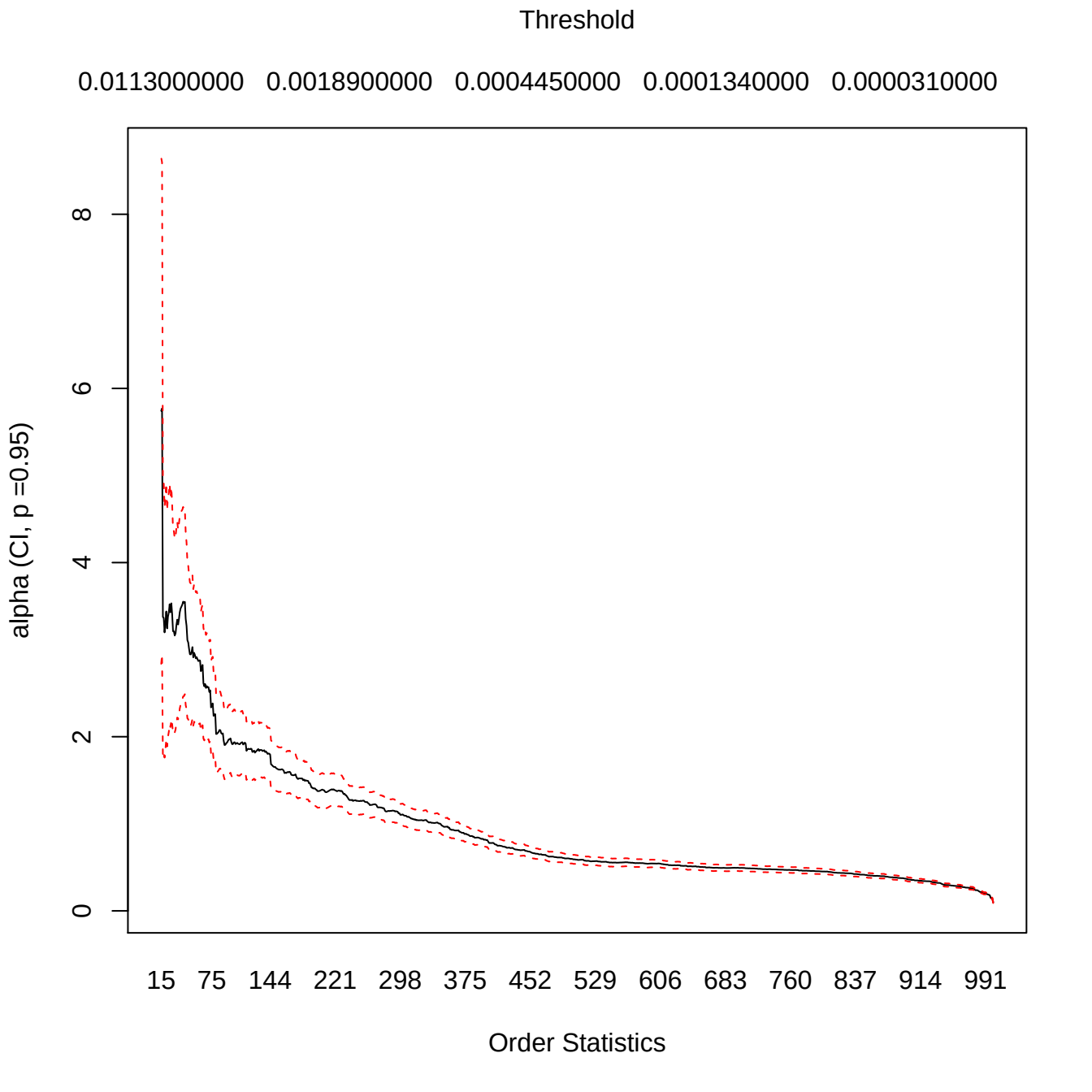
Lag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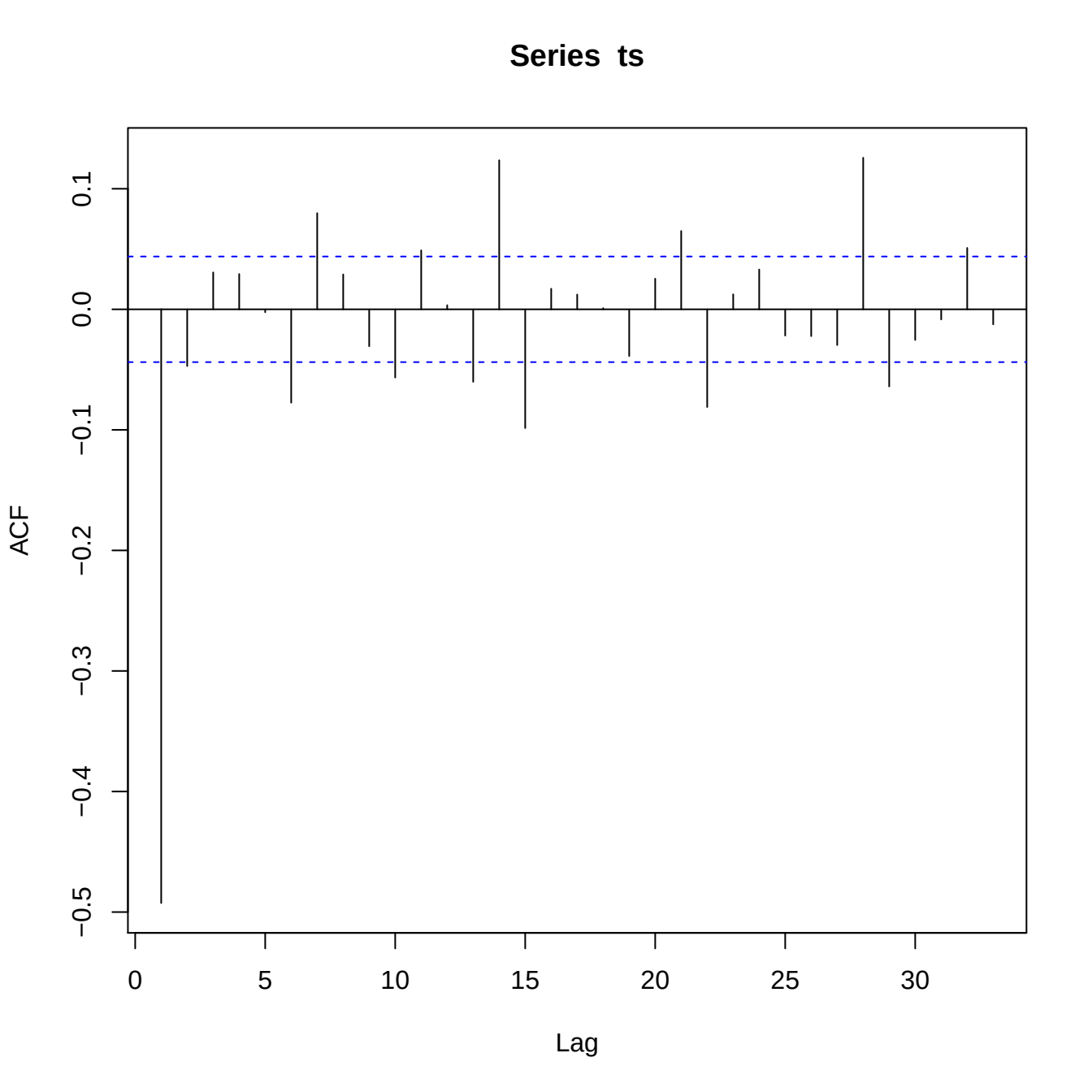
Order Statistics


Series ts
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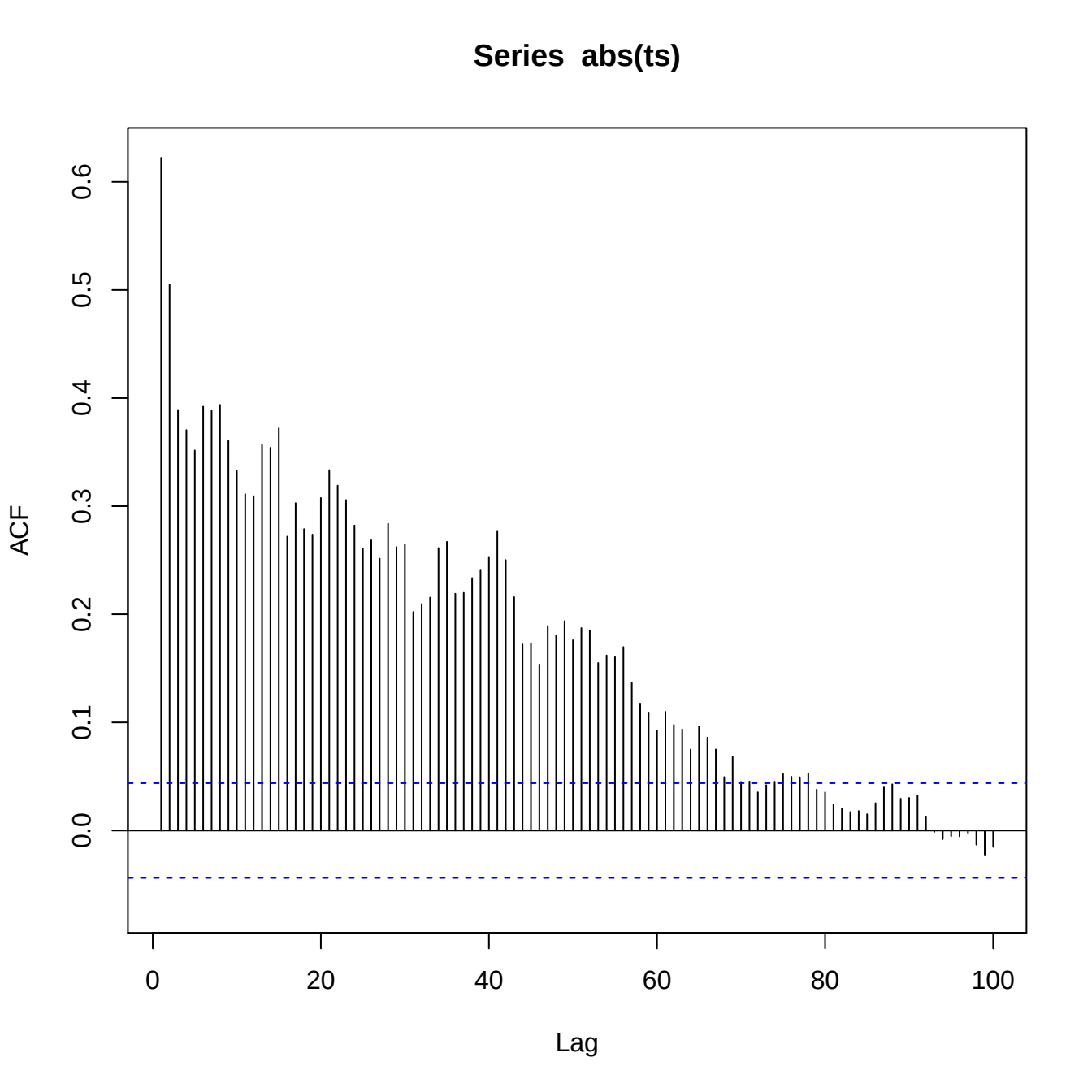
Lag


Series abs(ts)
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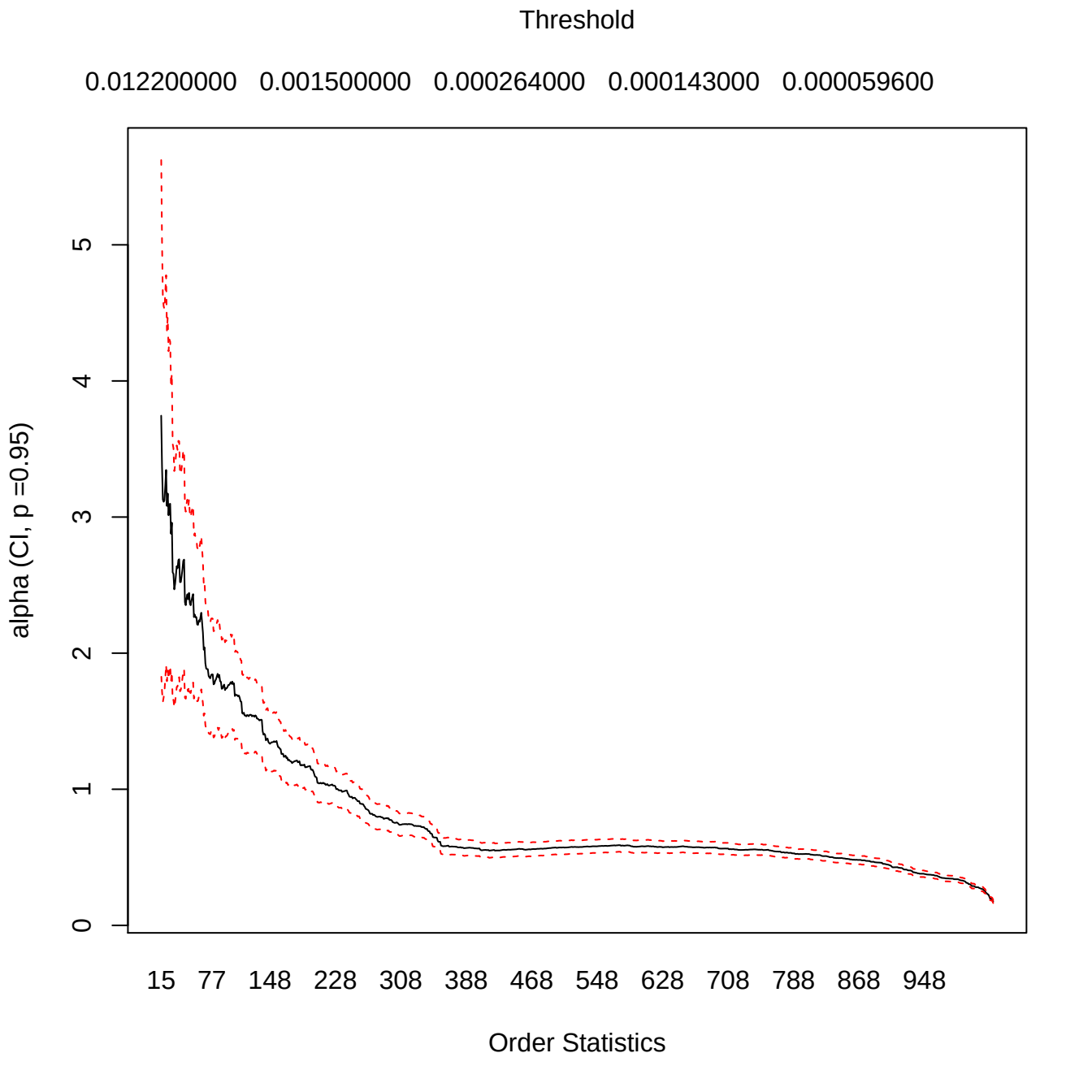
Lag


Threshold
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alpha (CI, p =0.95)
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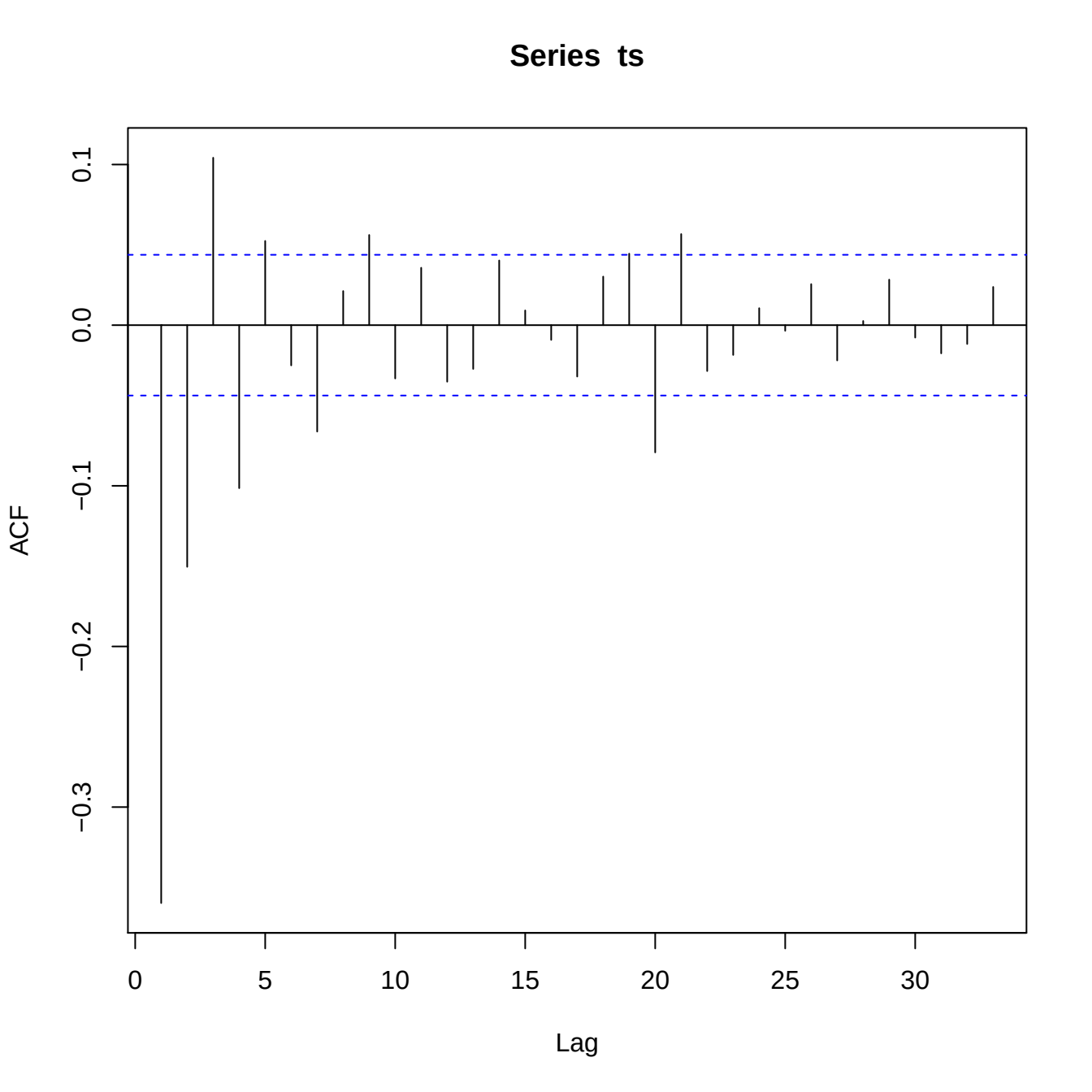
Order Statistics


Series ts
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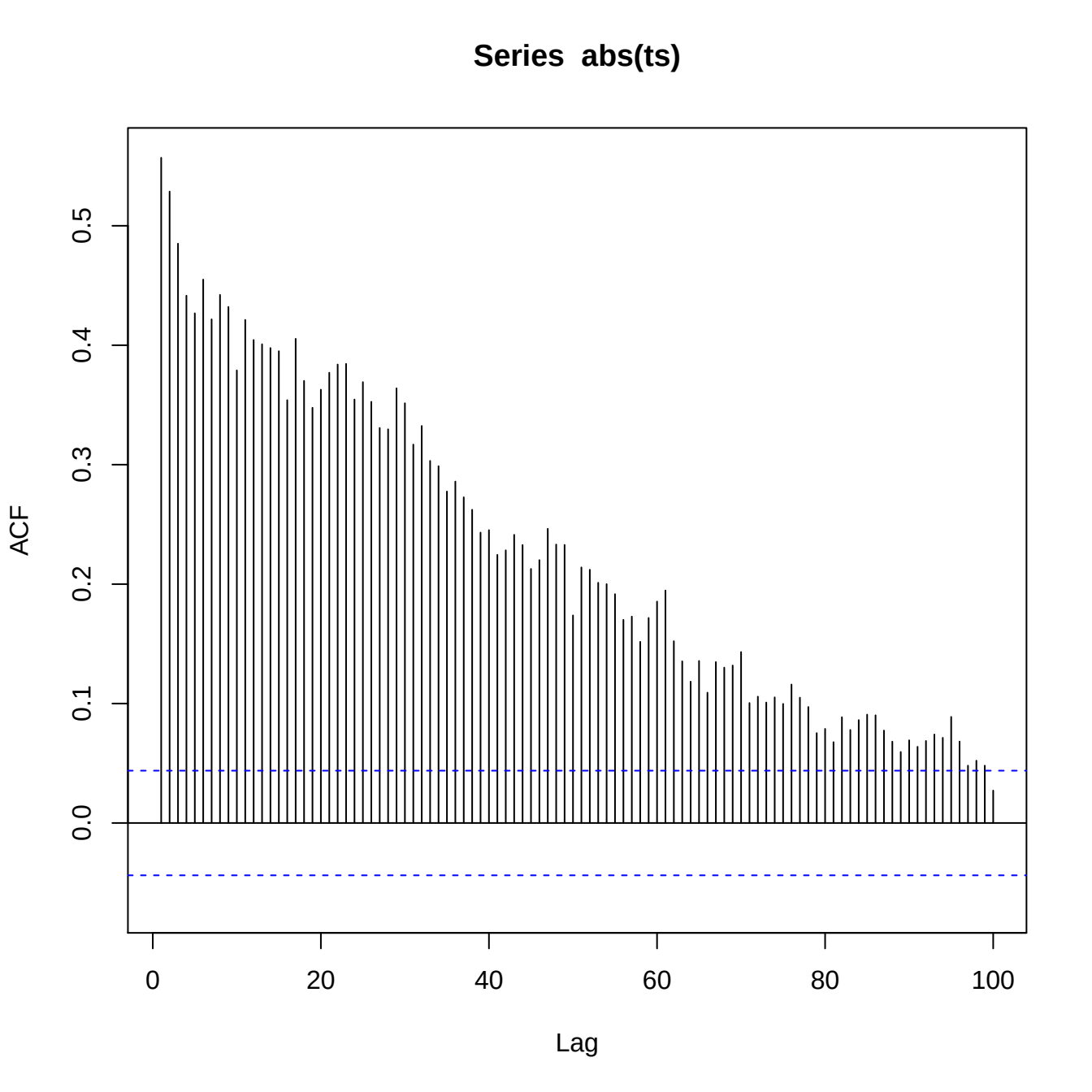
Lag


Series abs(ts)
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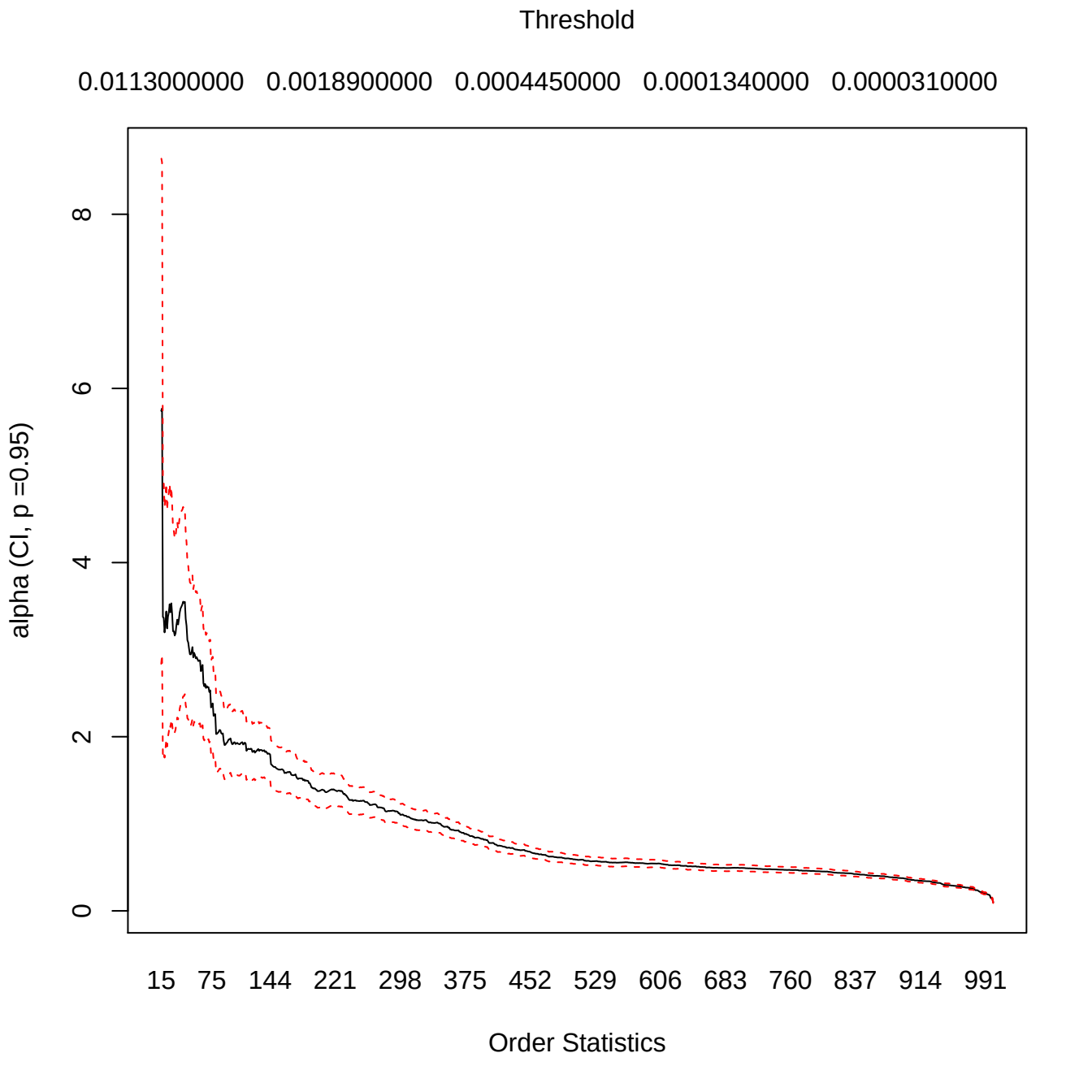
Threshold
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0.0000310000
alpha (CI, p =0.95)
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298
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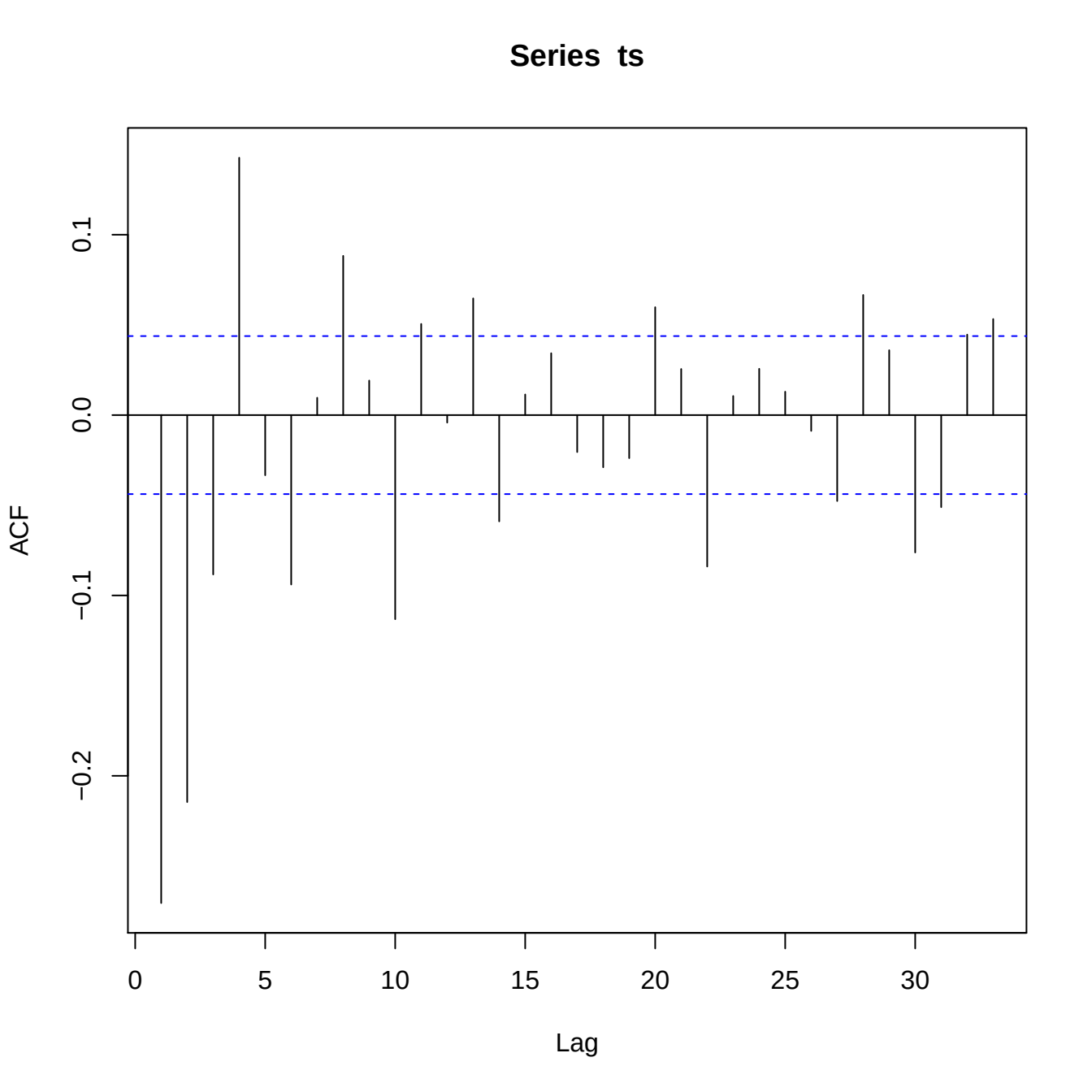
Order Statistics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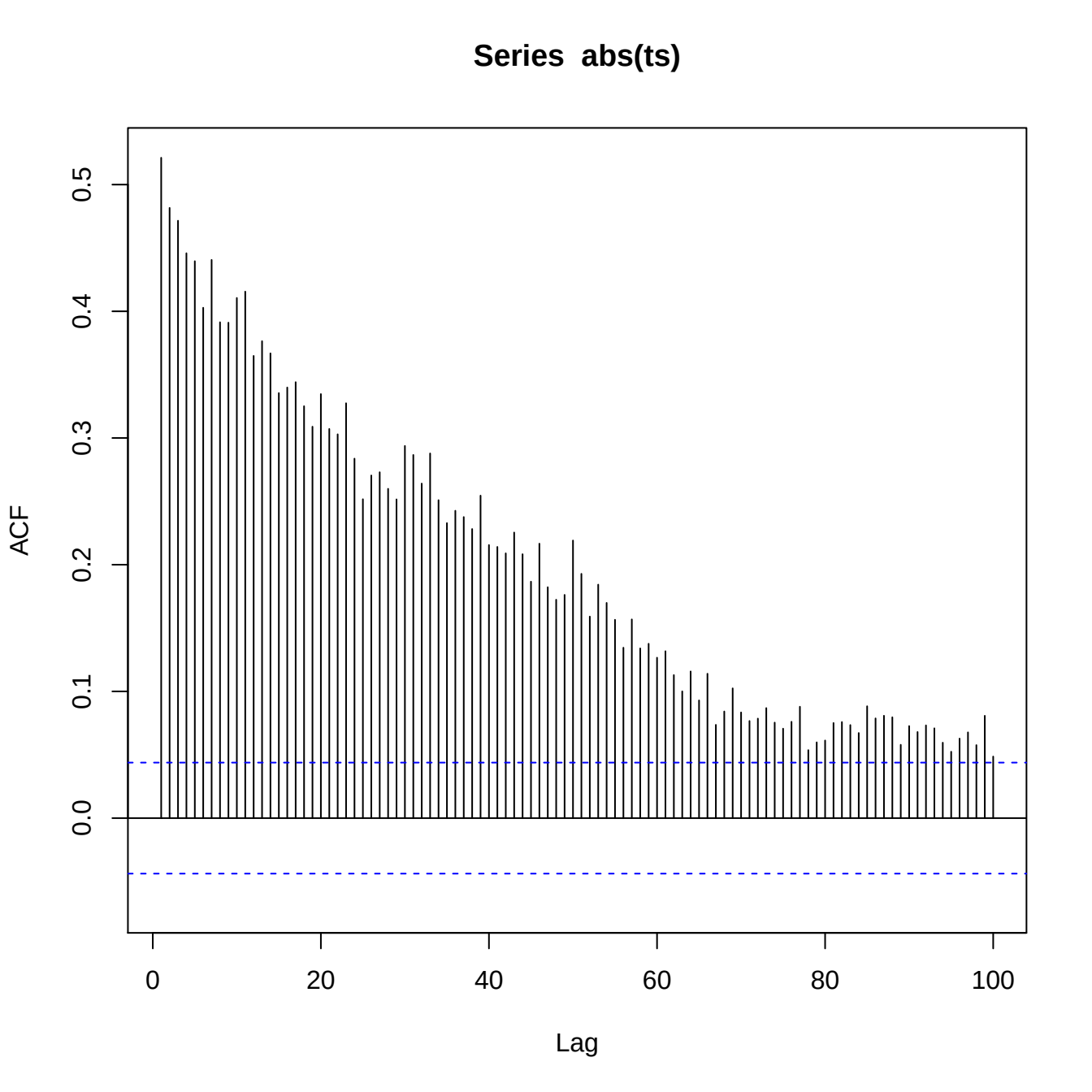
Series abs(ts)
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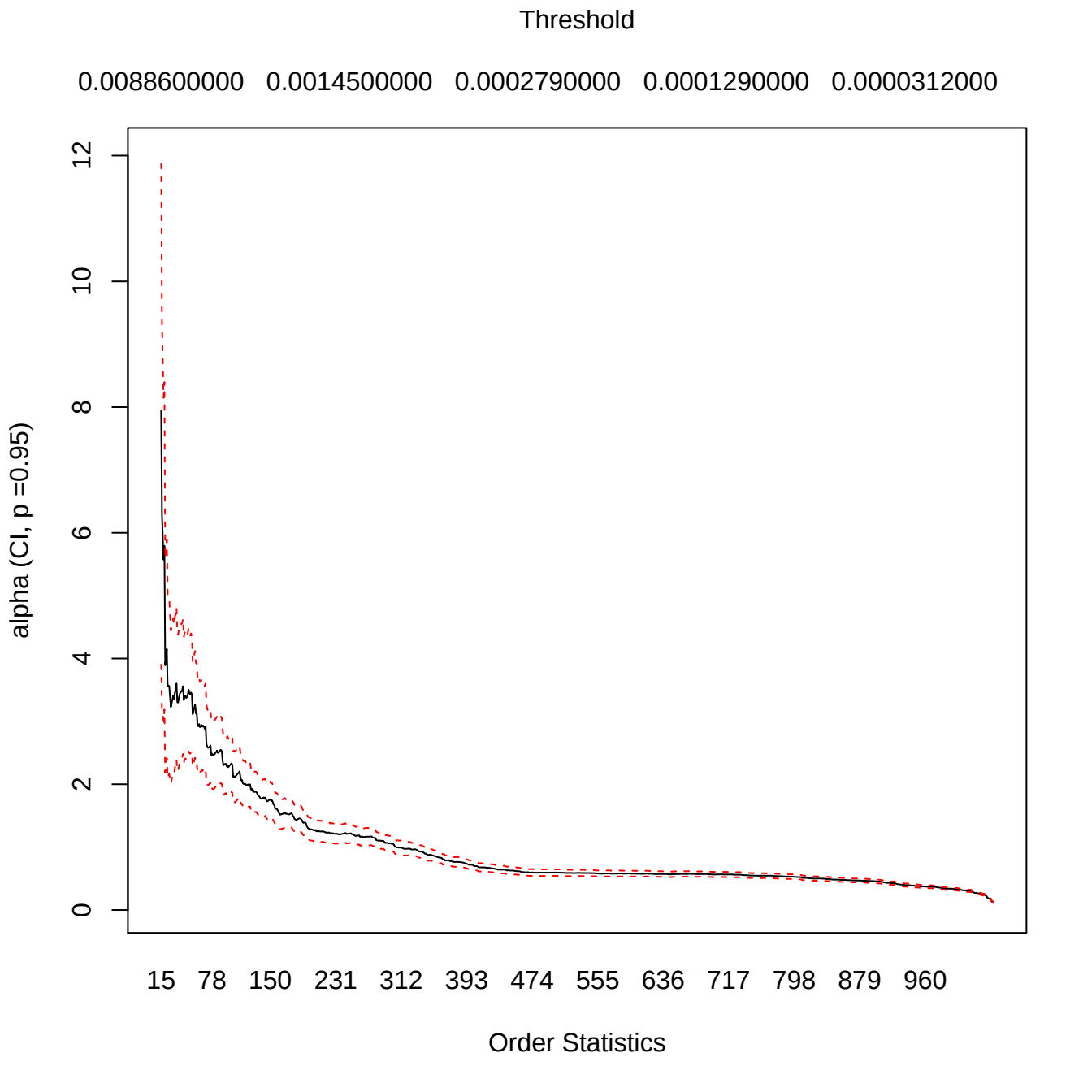
Lag


Threshold
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0.0001290000
0.0000312000
alpha (CI, p =0.95)
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474
555
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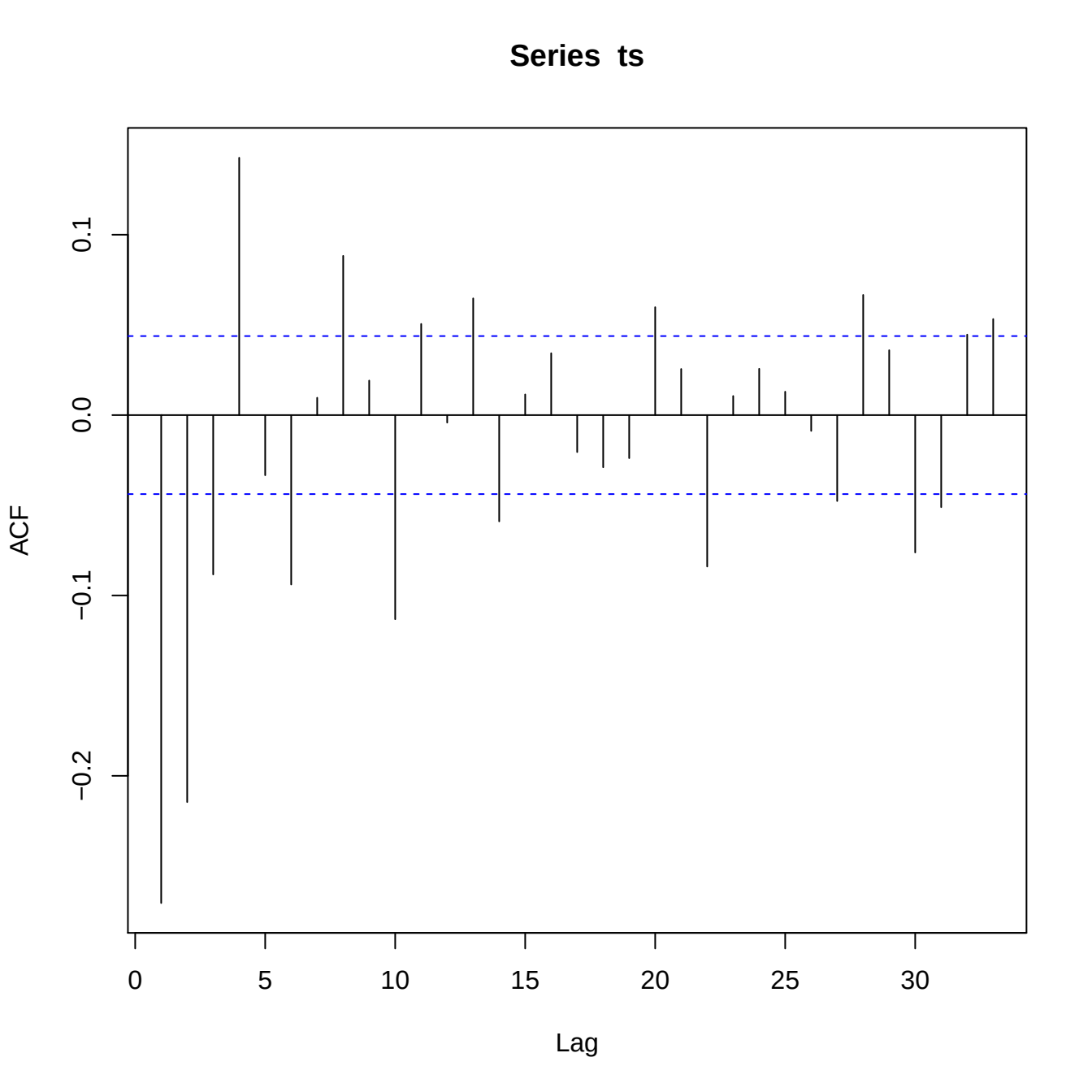
717
798
879
960
Order Statistics


Series ts
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−0.1
−0.2
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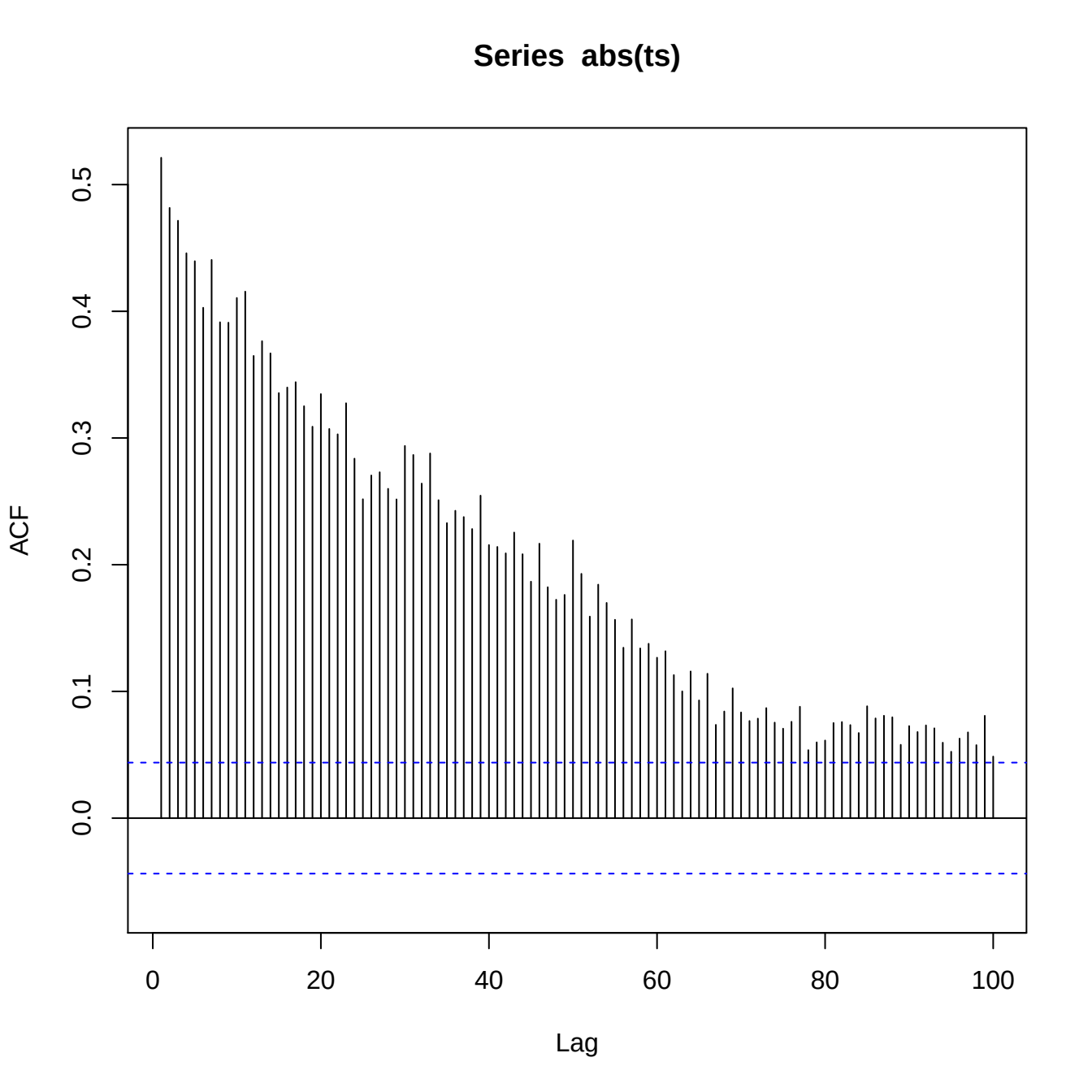
Lag


Series abs(ts)
ACF
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0.2
0.3
0.4
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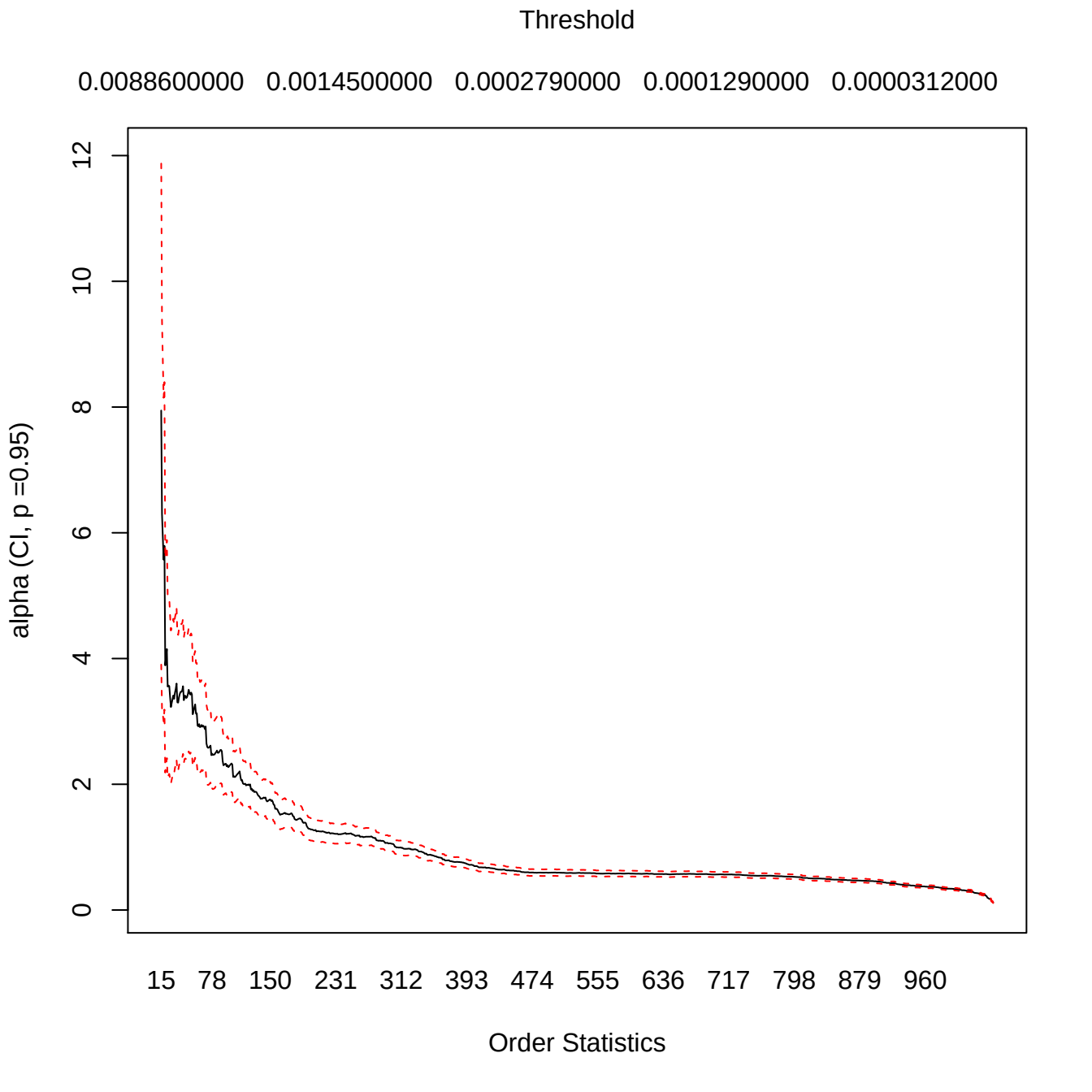
Lag


Threshold
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0.0002790000
0.0001290000
0.0000312000
alpha (CI, p =0.95)
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798
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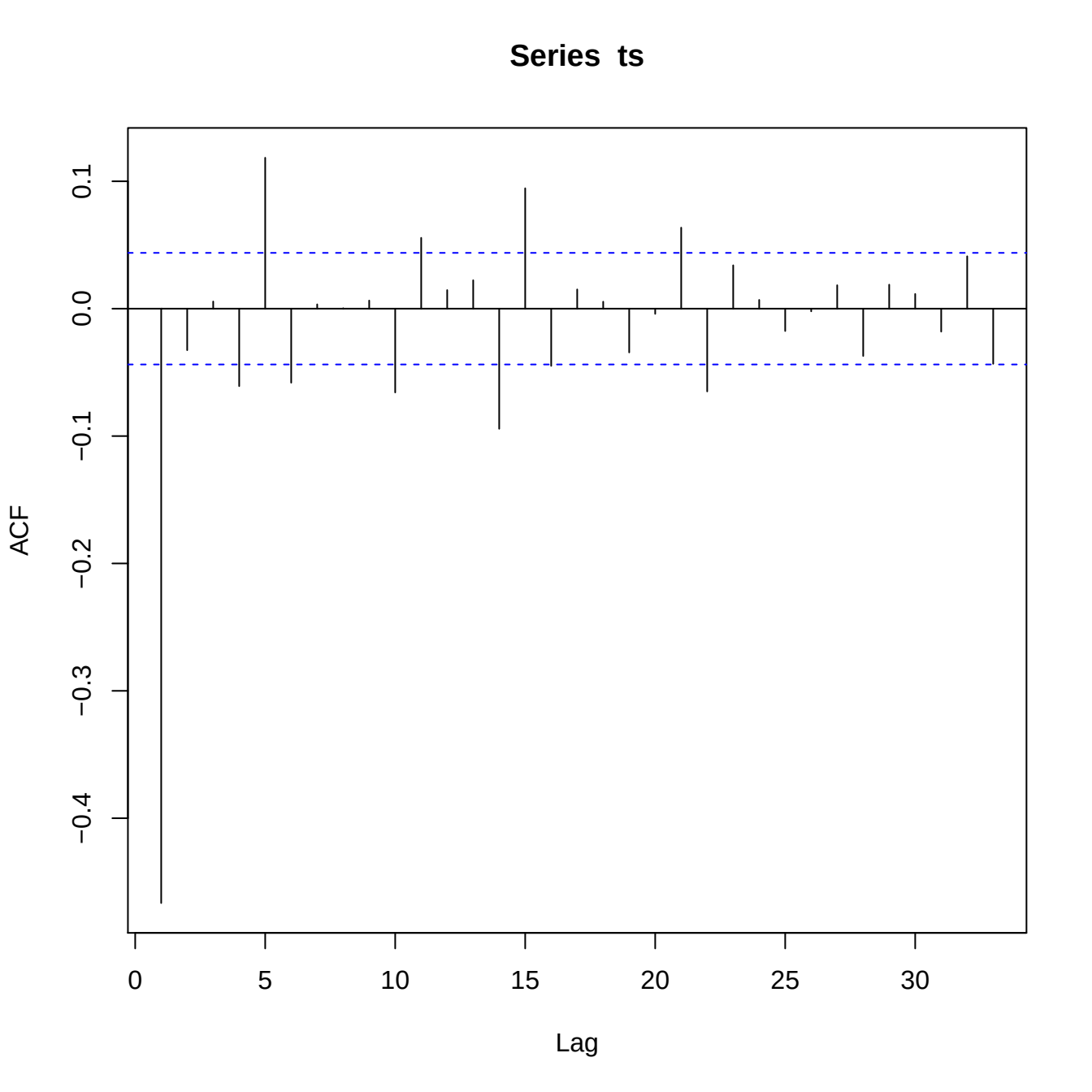
960
Order Statistics


Series ts
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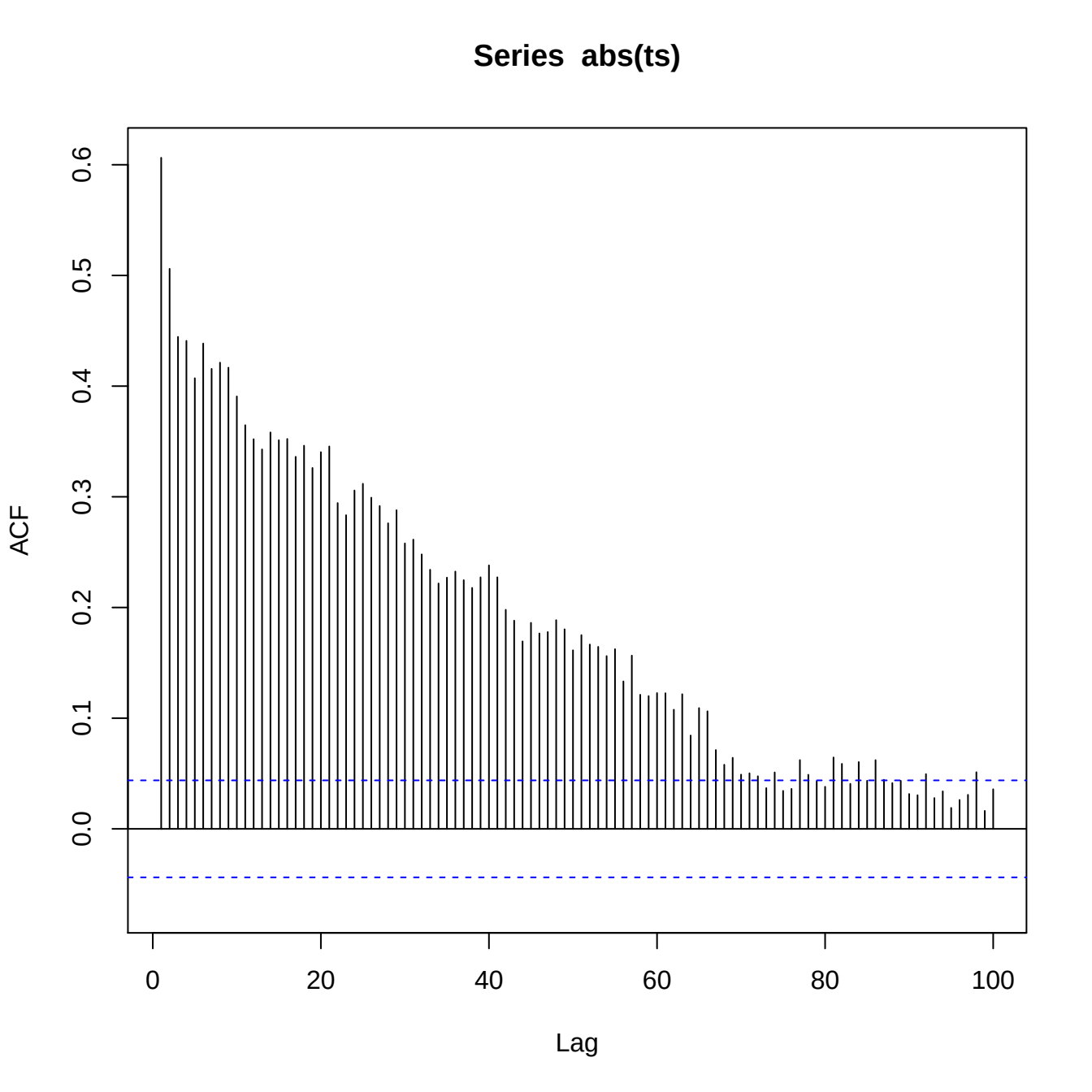
Lag


Series abs(ts)
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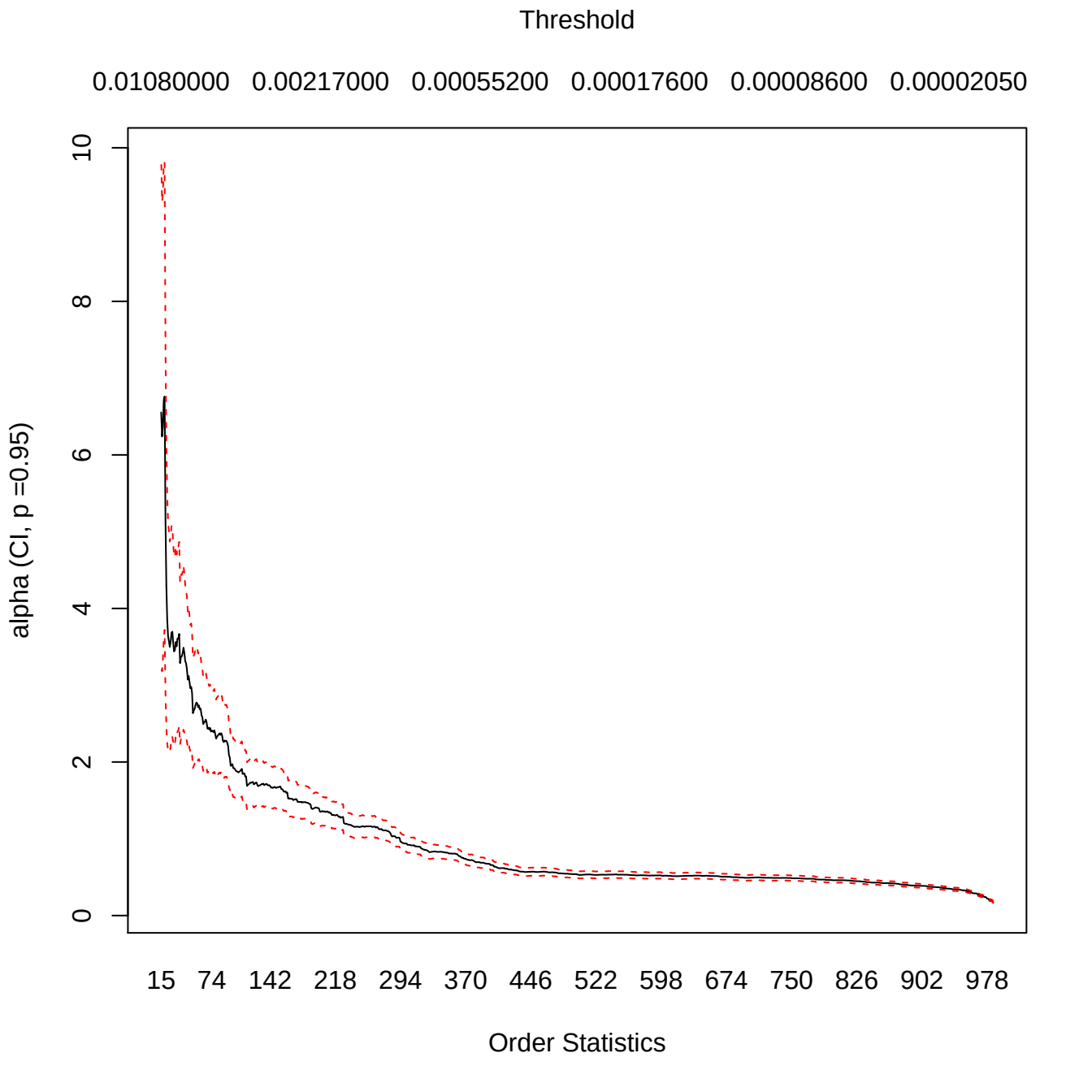
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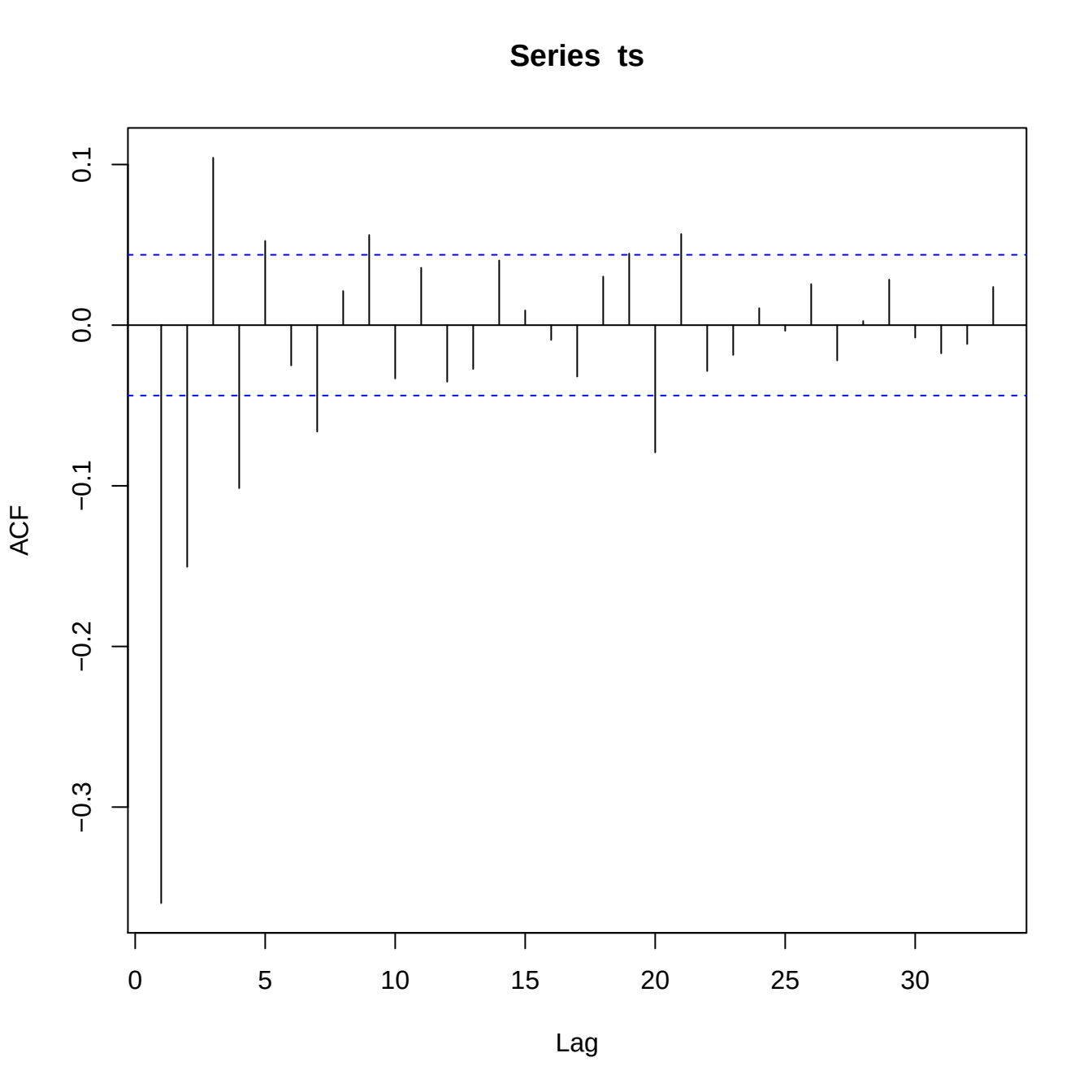
Order Statistics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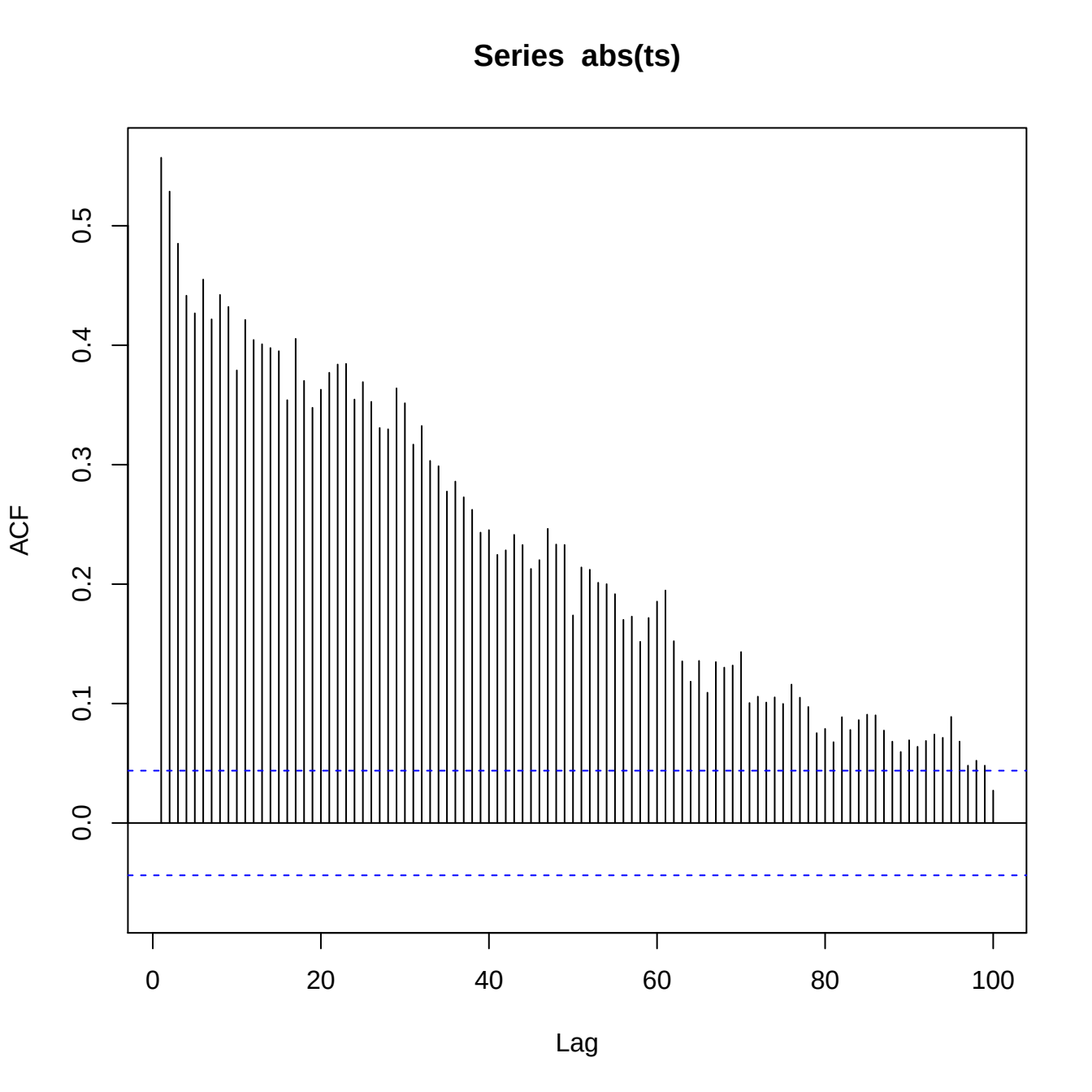
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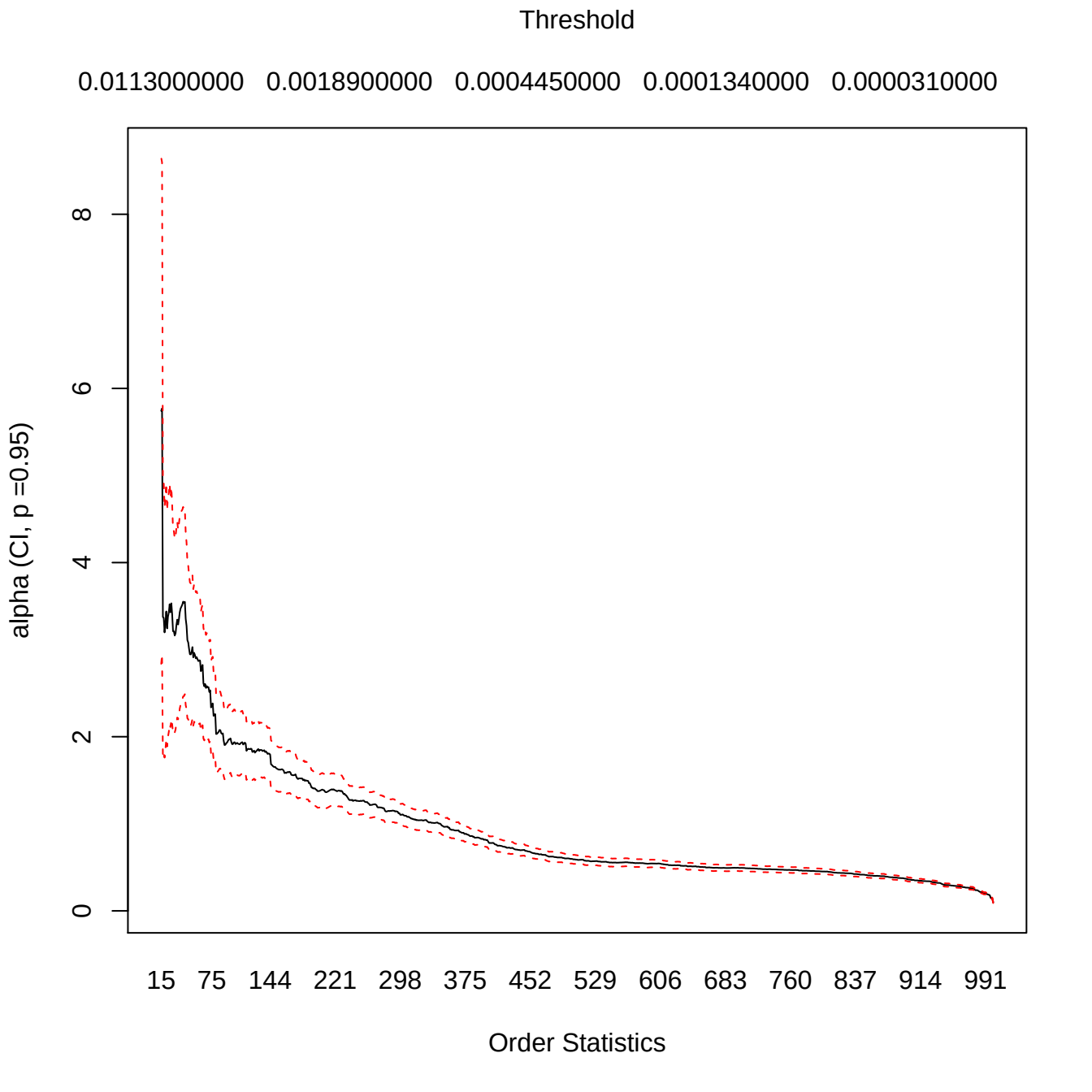
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0.0004450000
0.0001340000
0.0000310000
alpha (CI, p =0.95)
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606
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760
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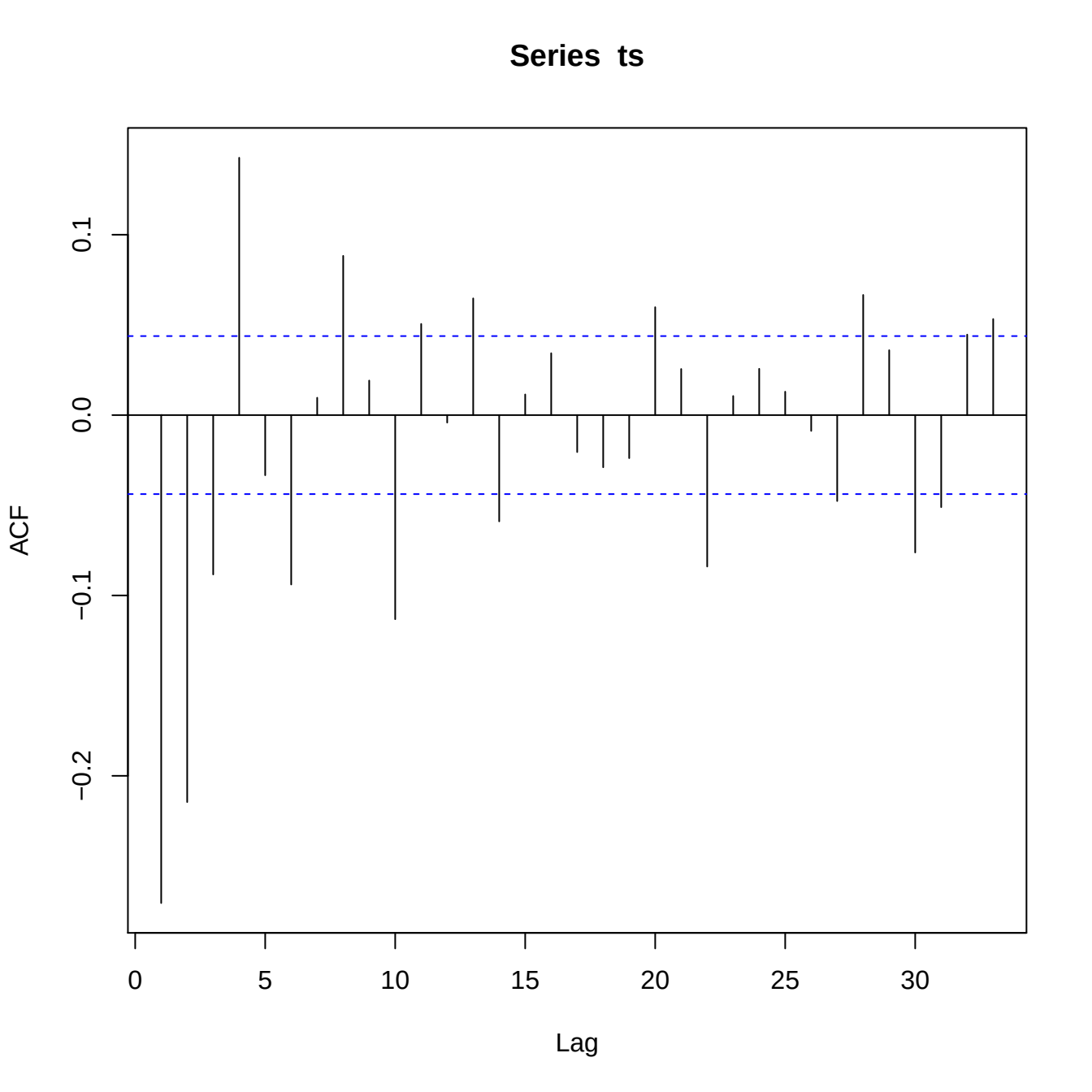
Order Statistics


Series ts
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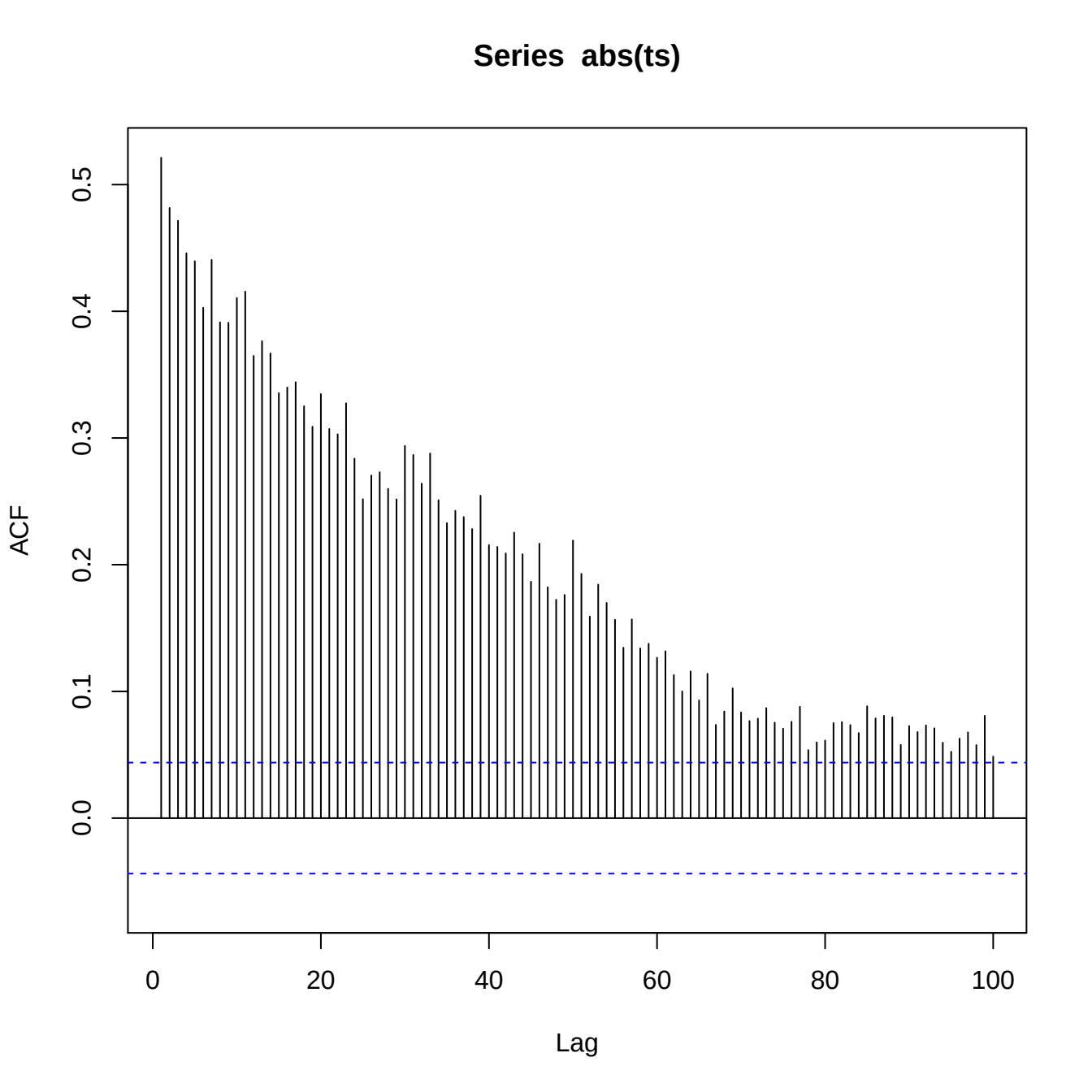
Lag


Series abs(ts)
ACF
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0.1
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0.3
0.4
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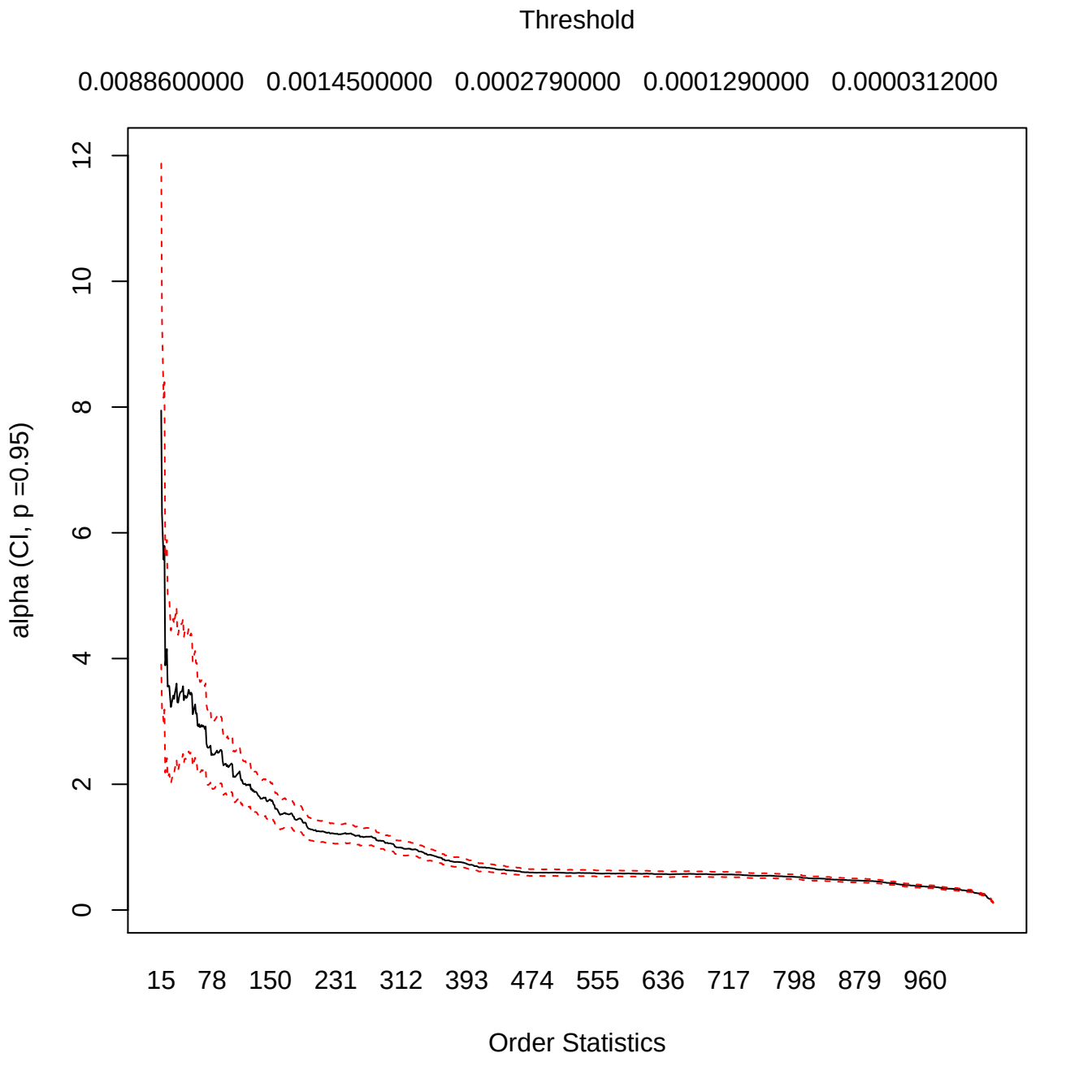
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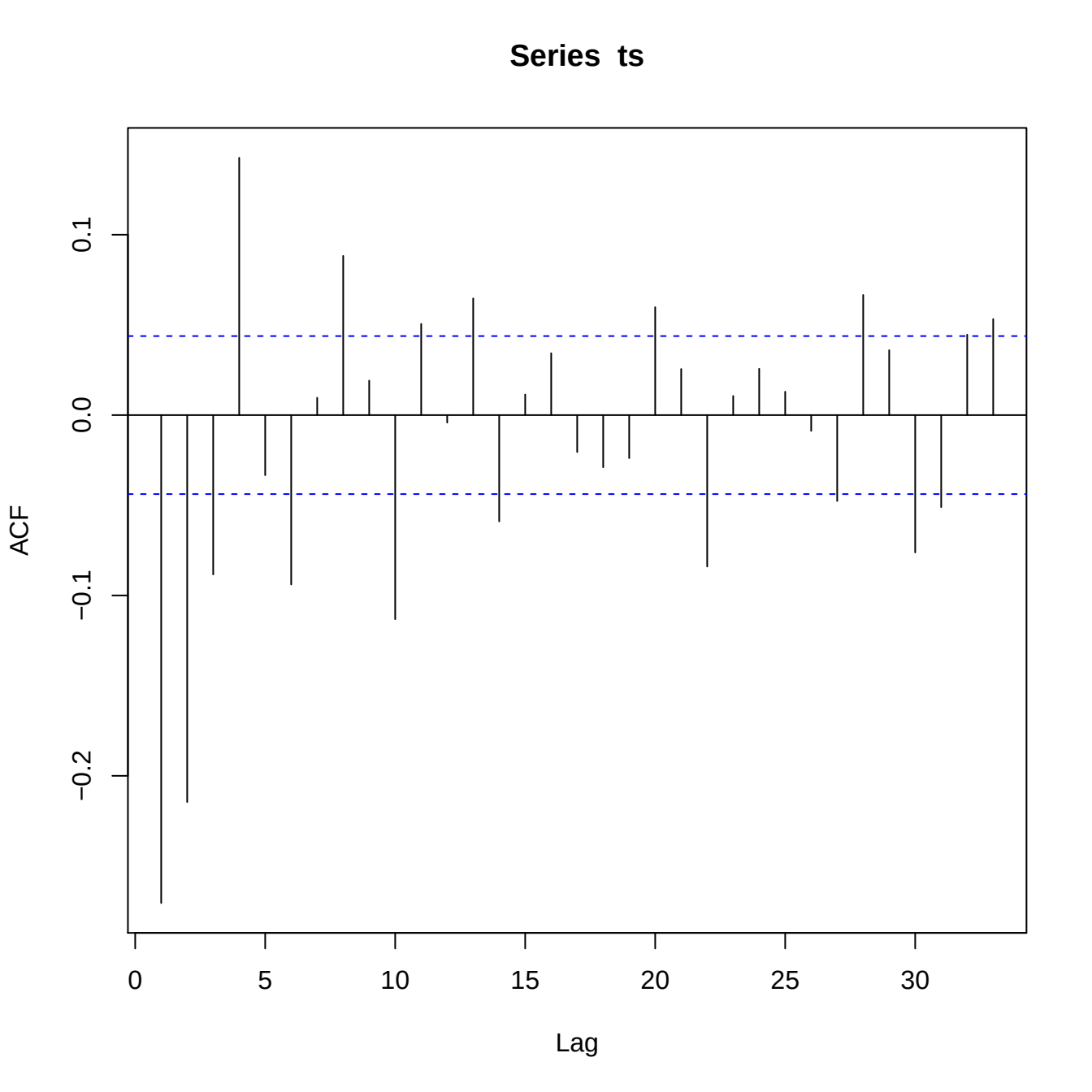
Order Statistics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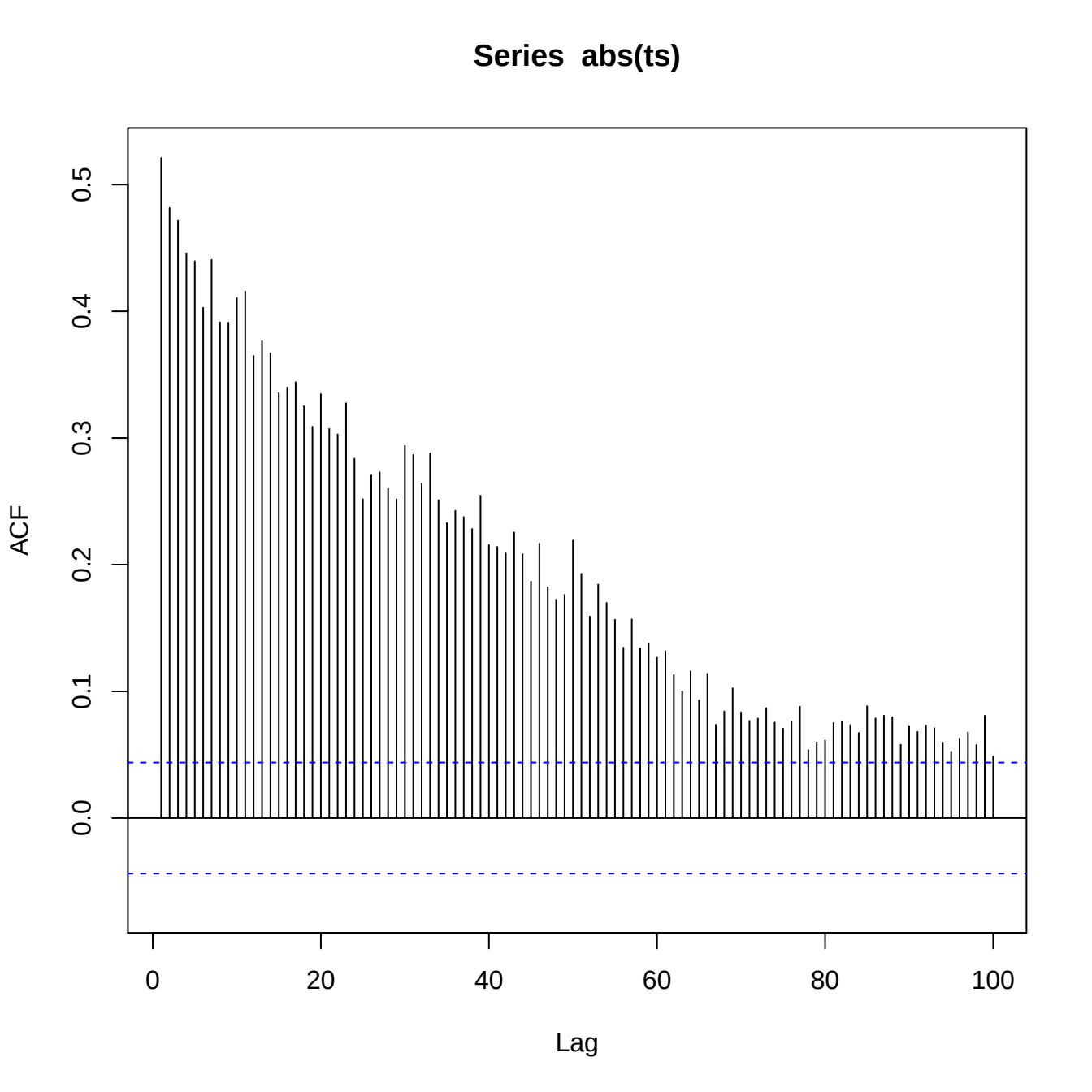
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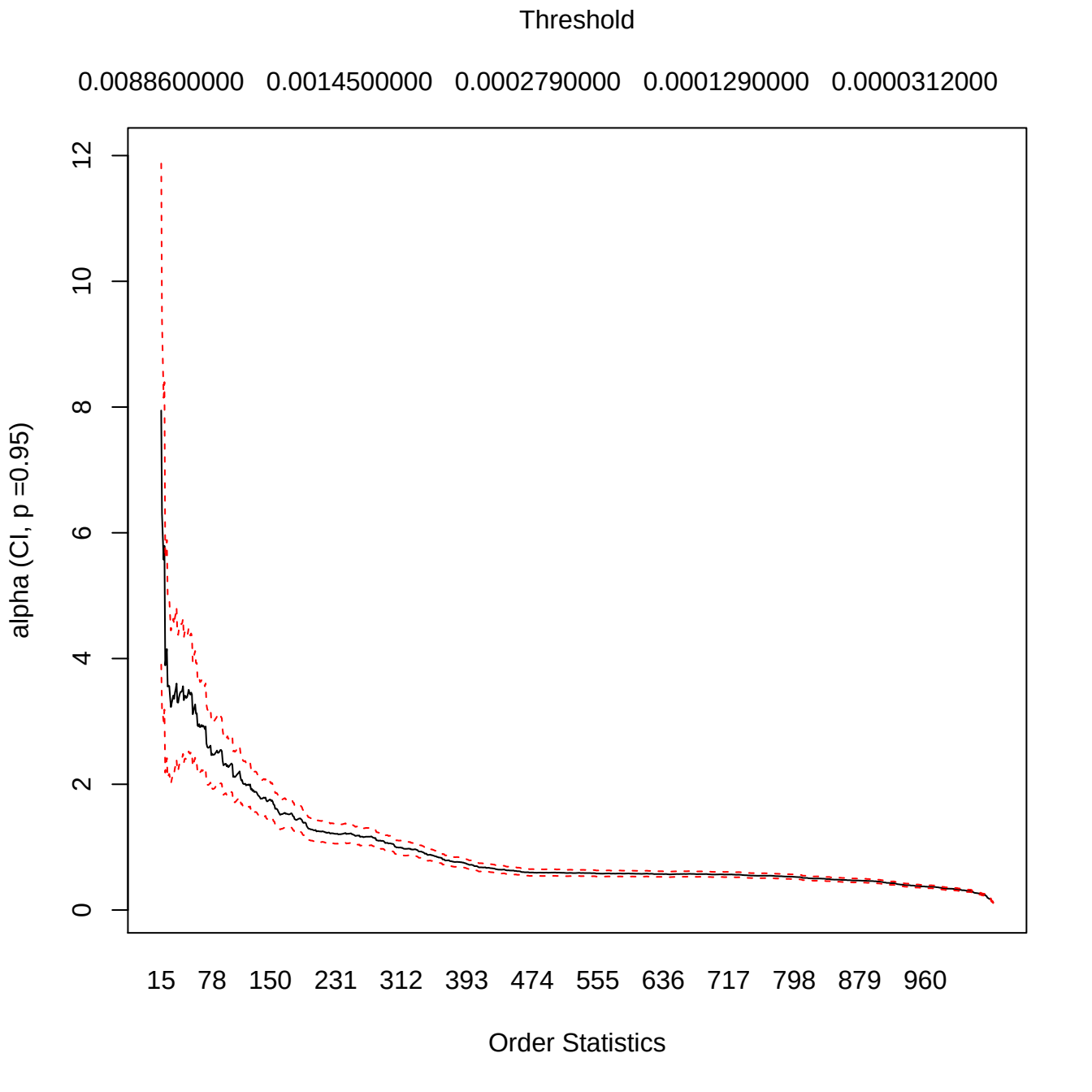
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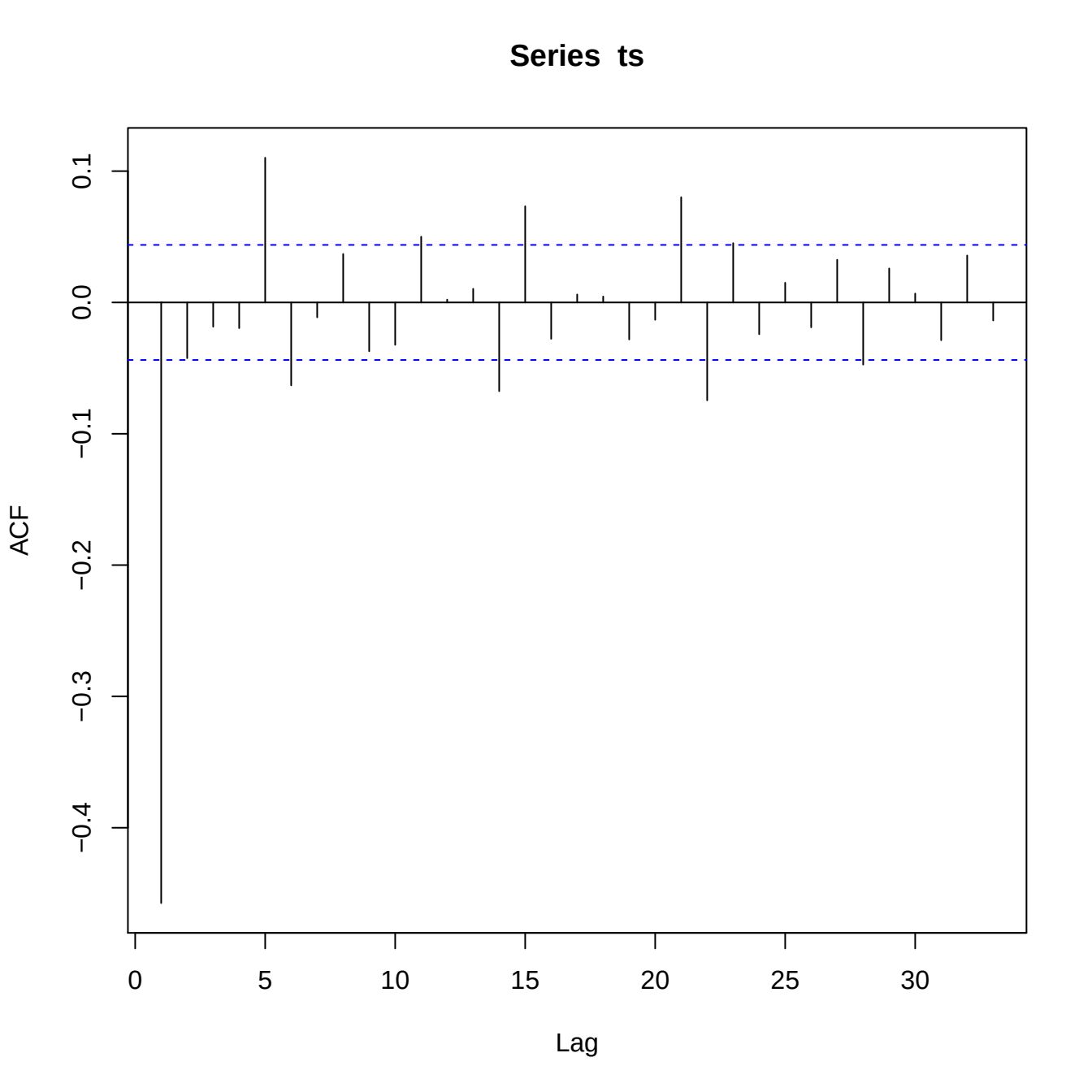
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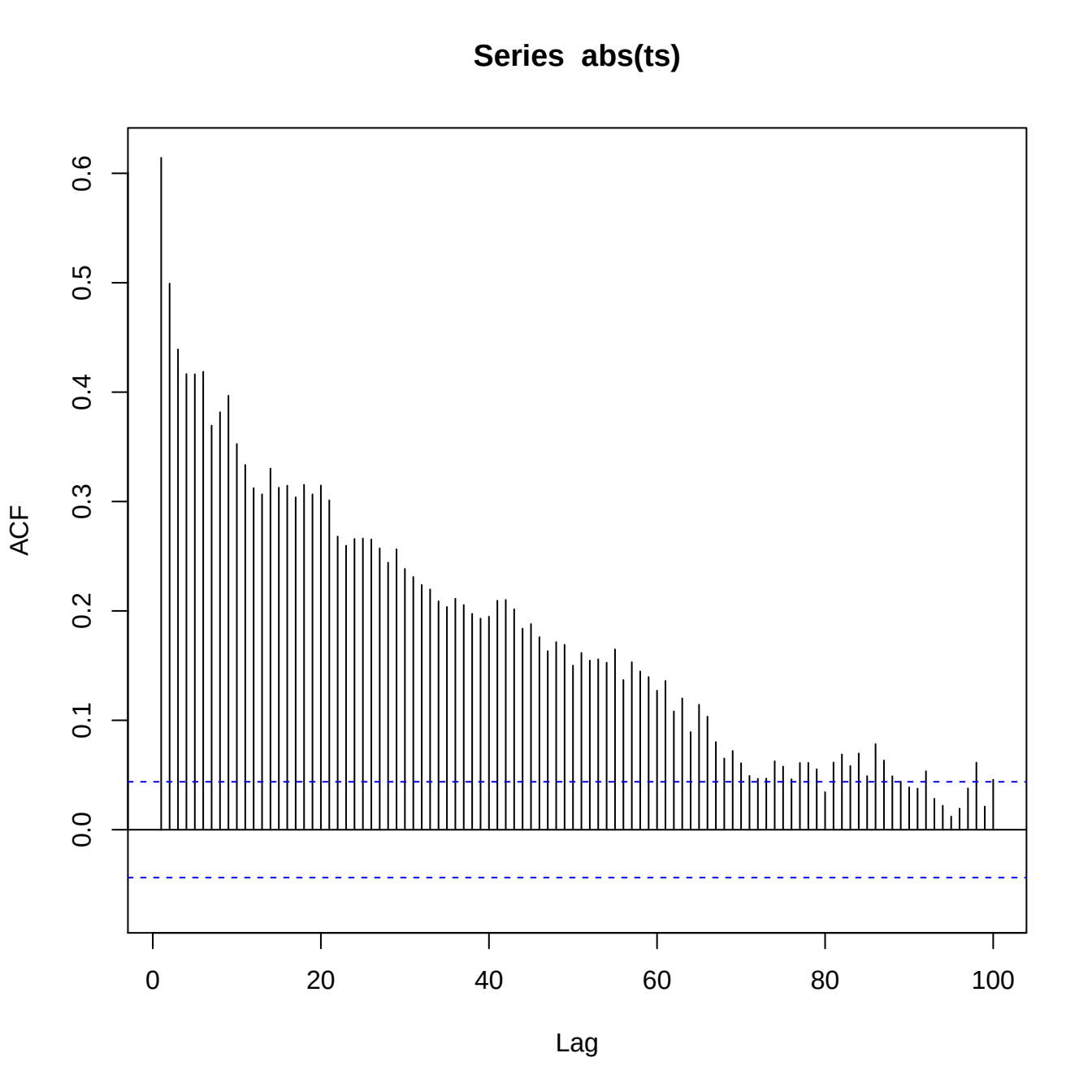
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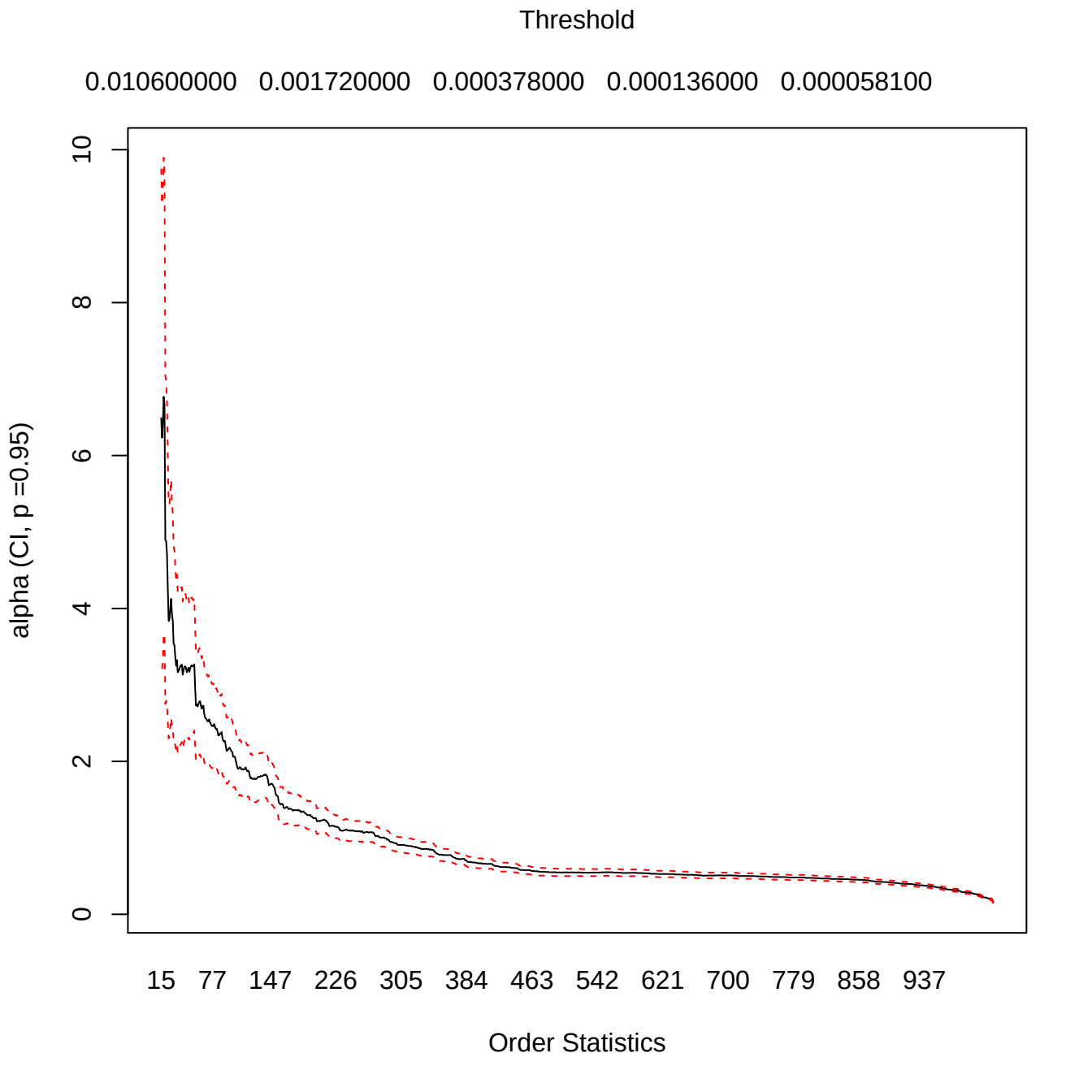
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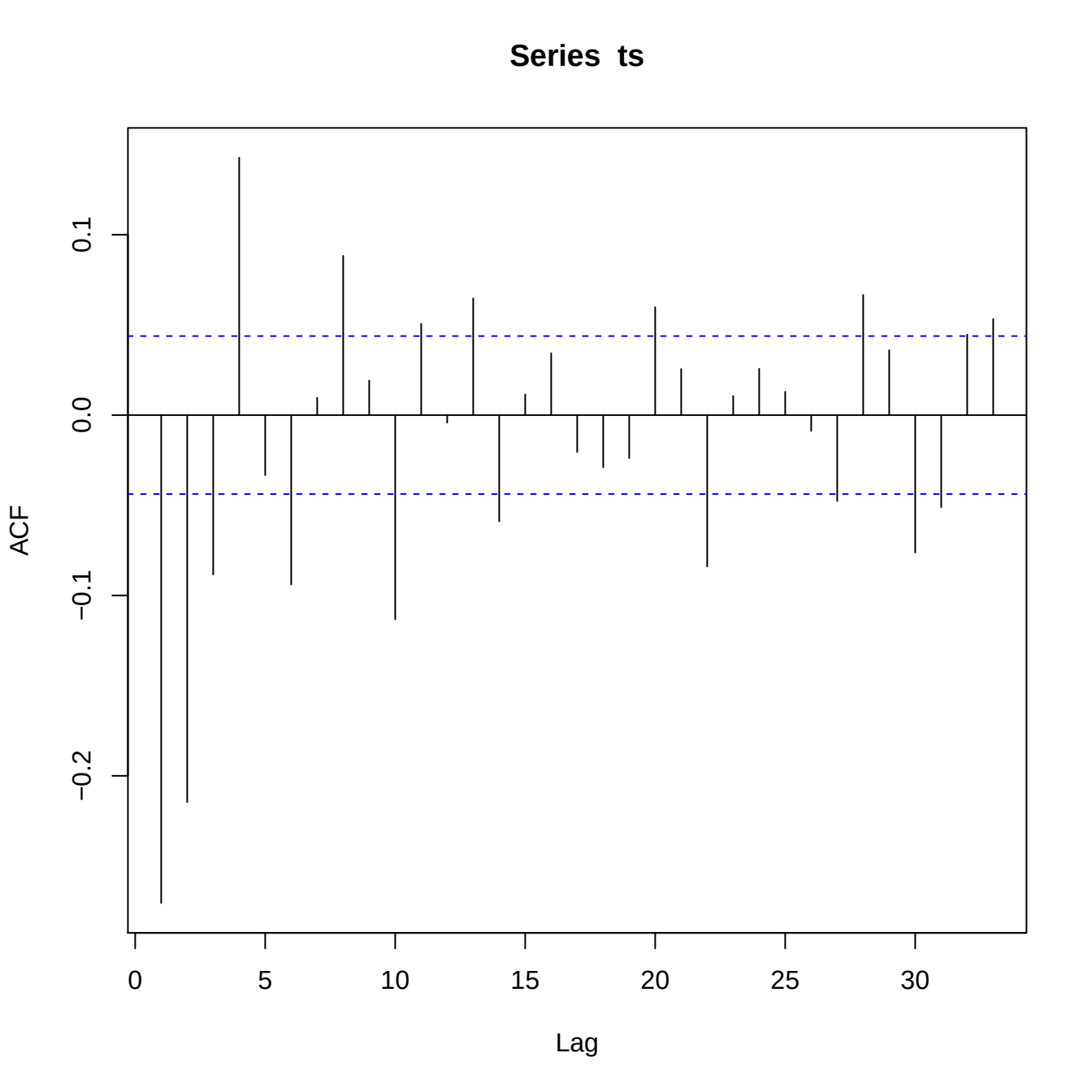
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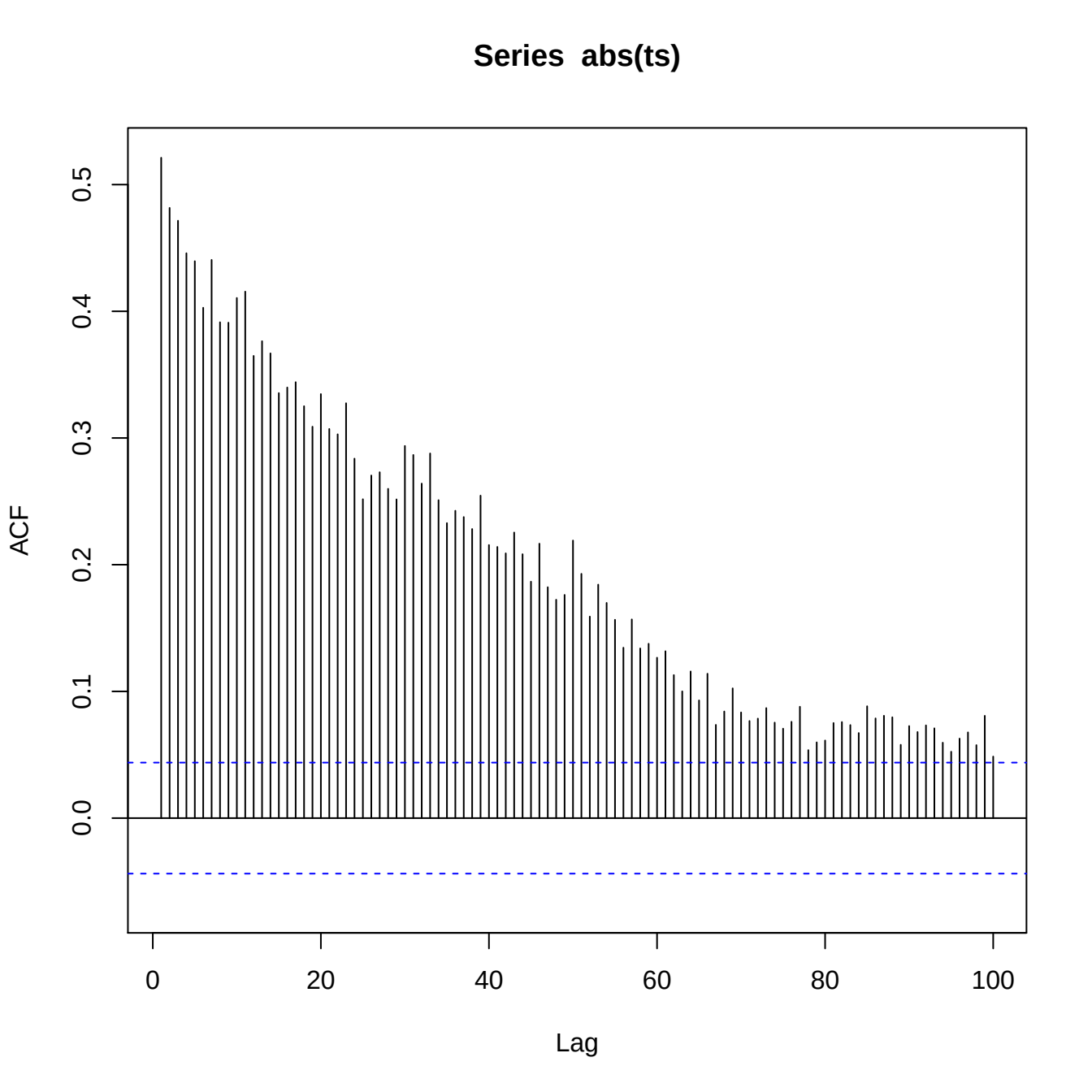
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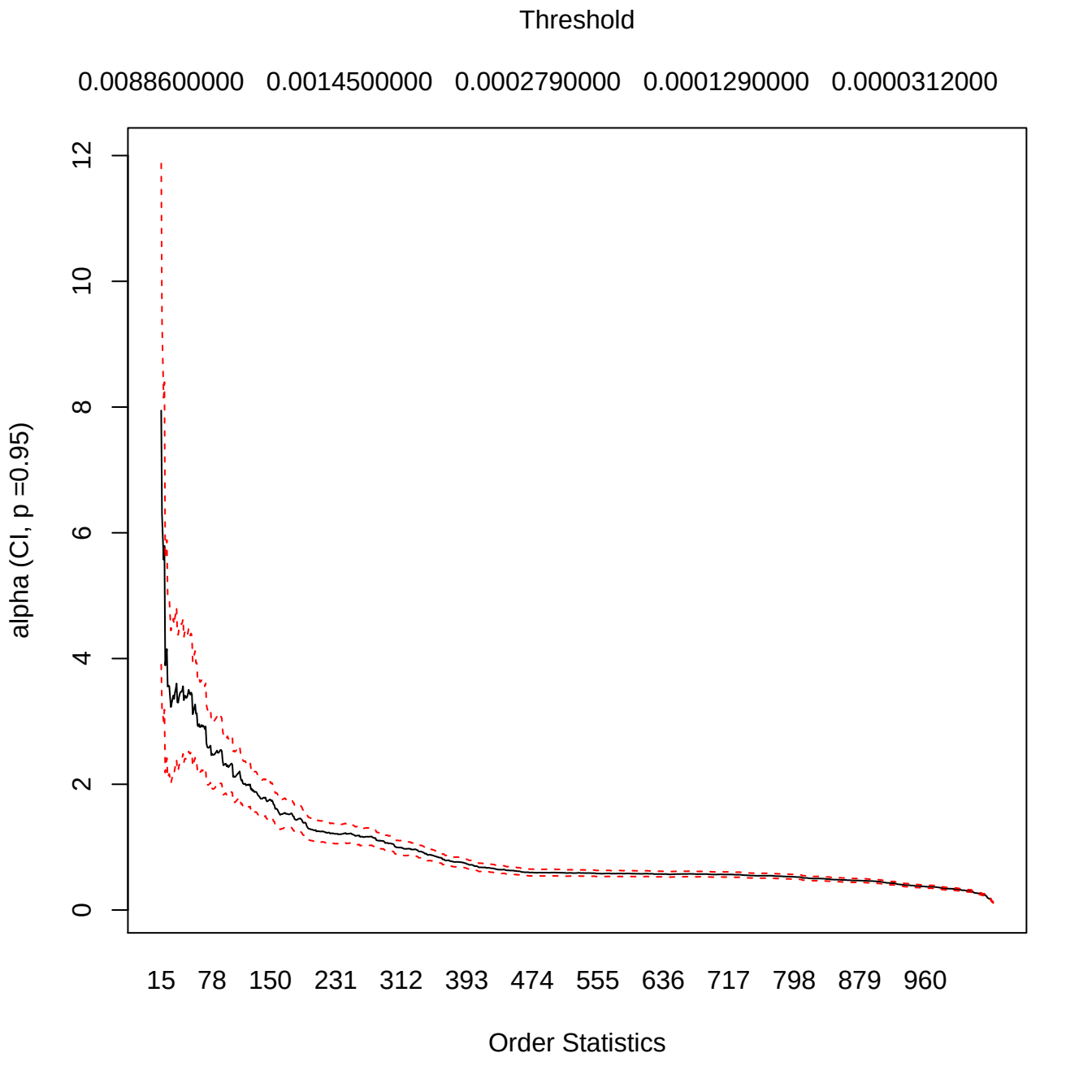
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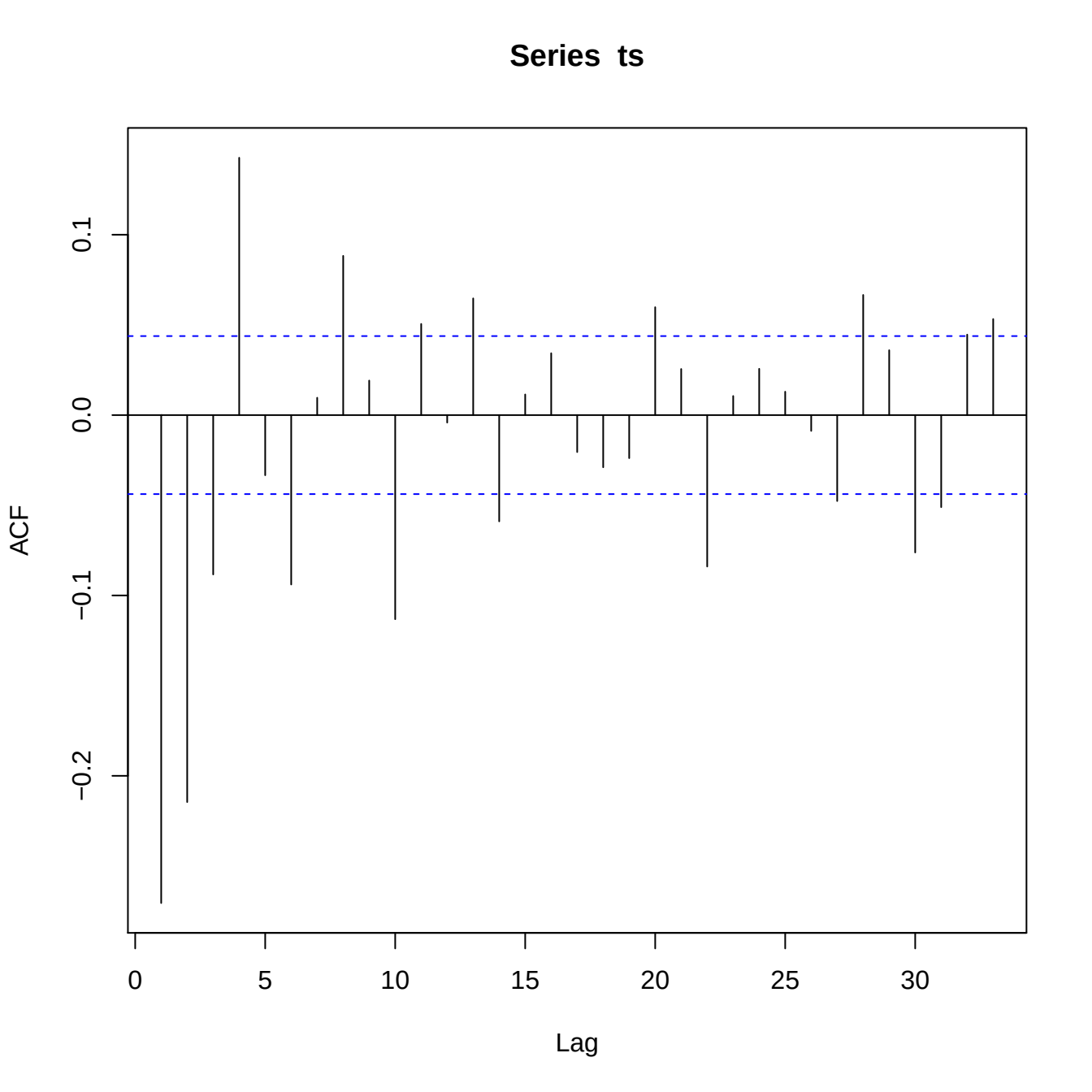
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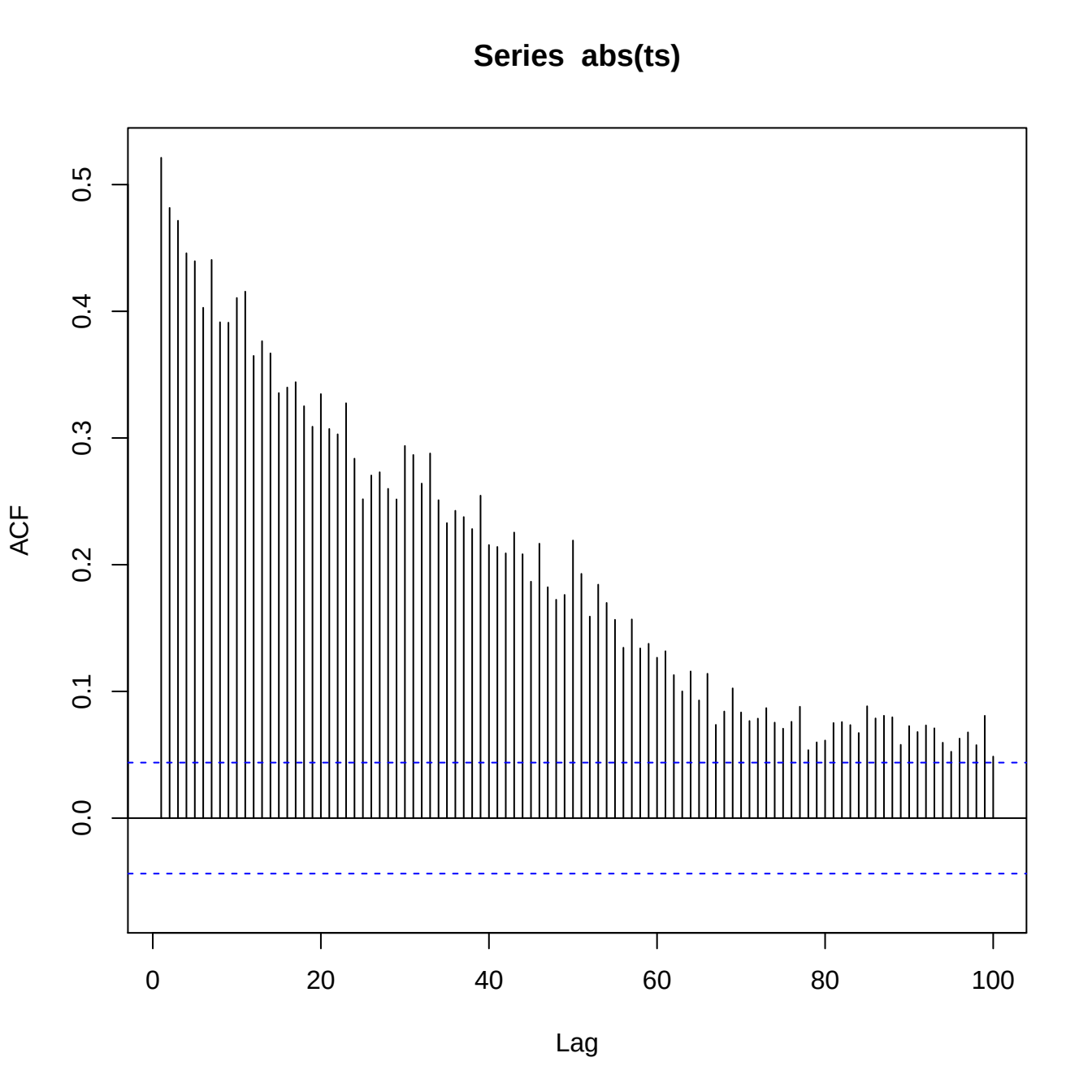
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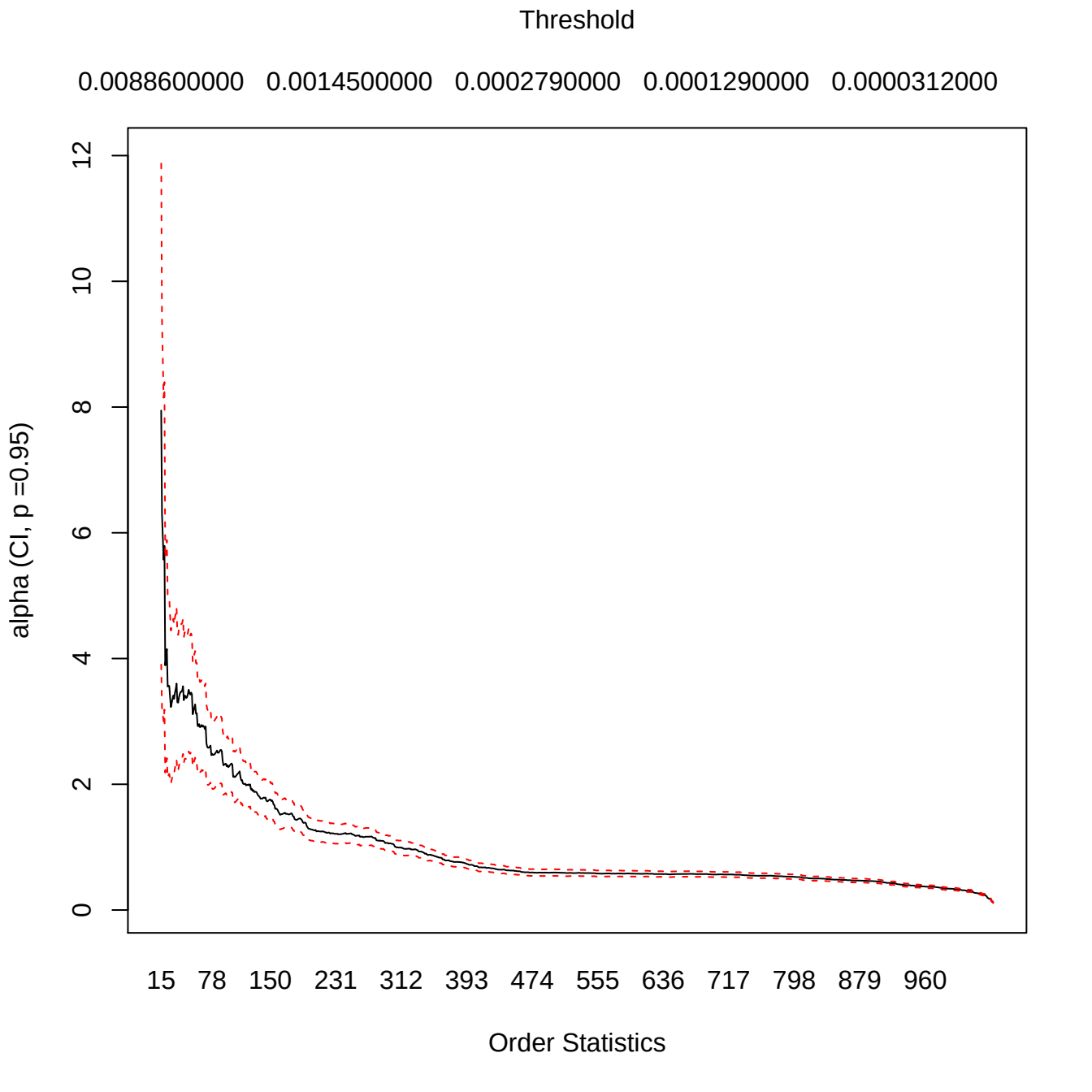
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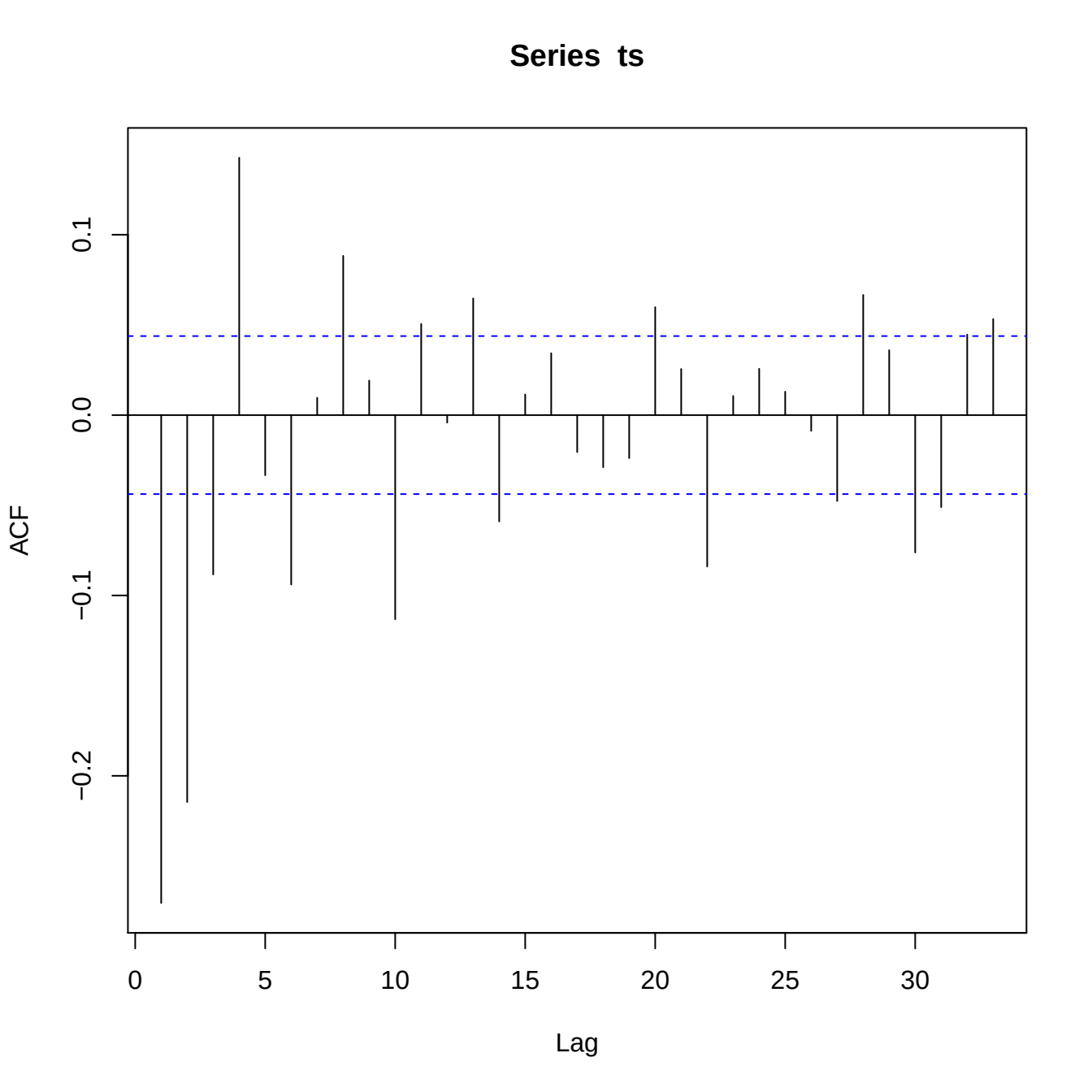
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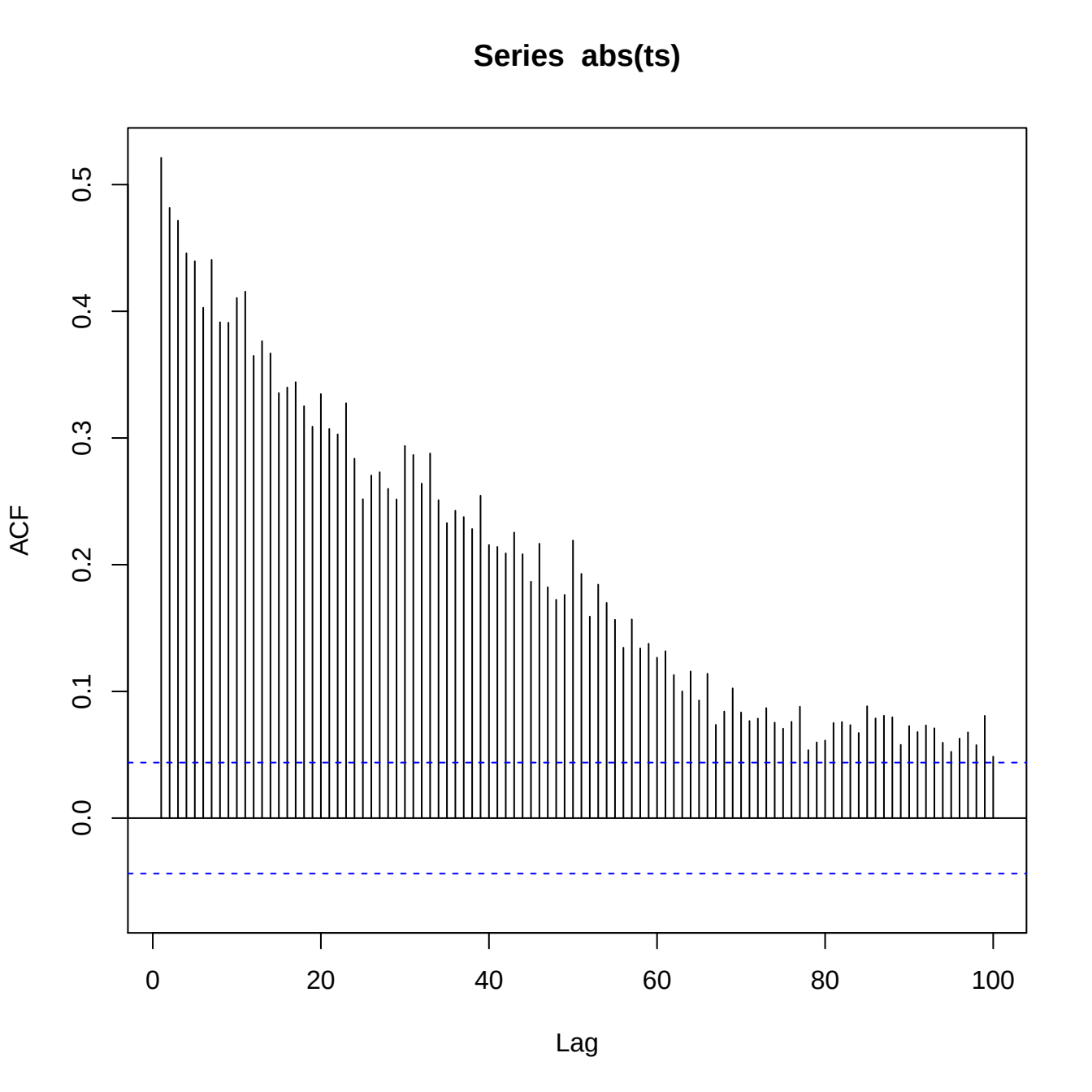
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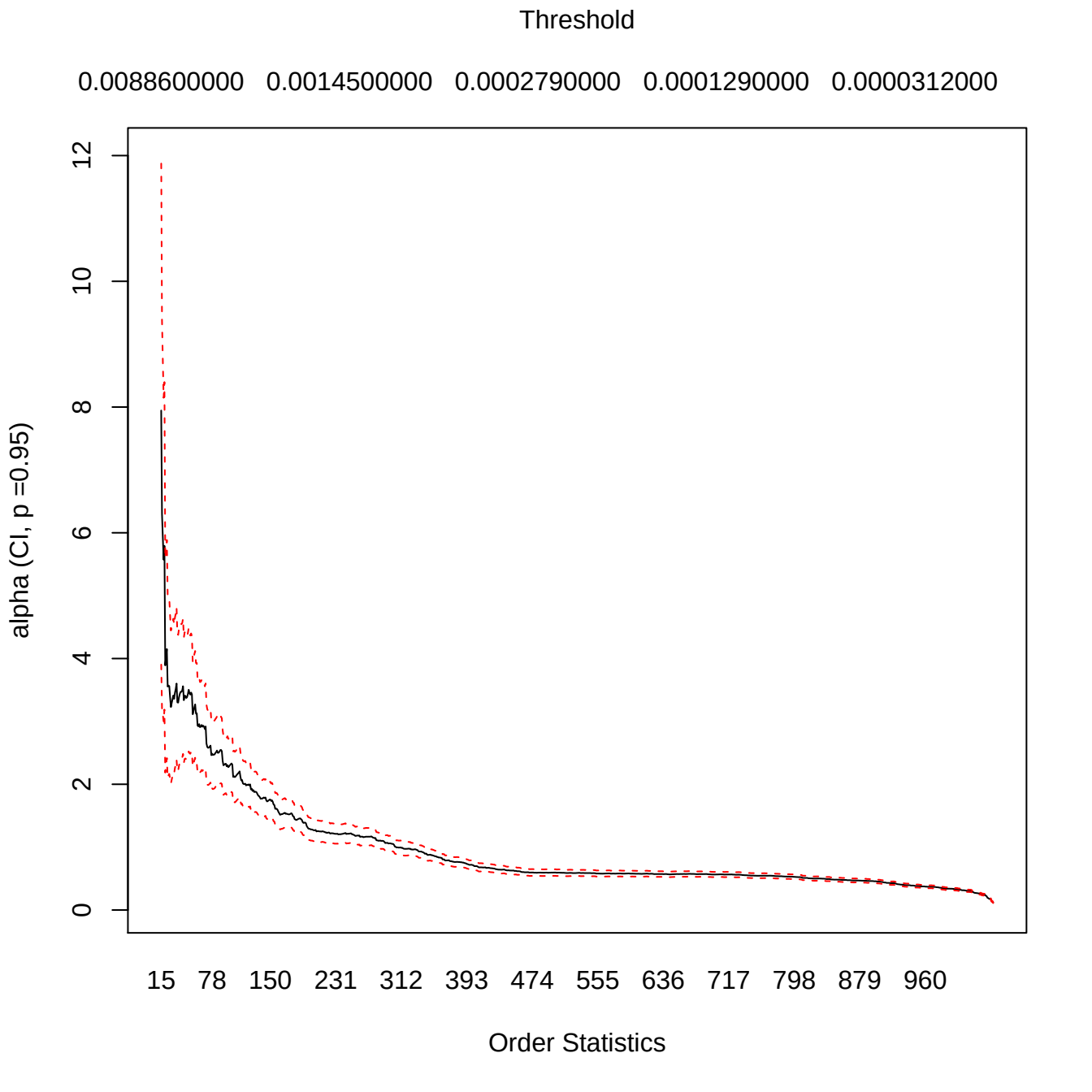
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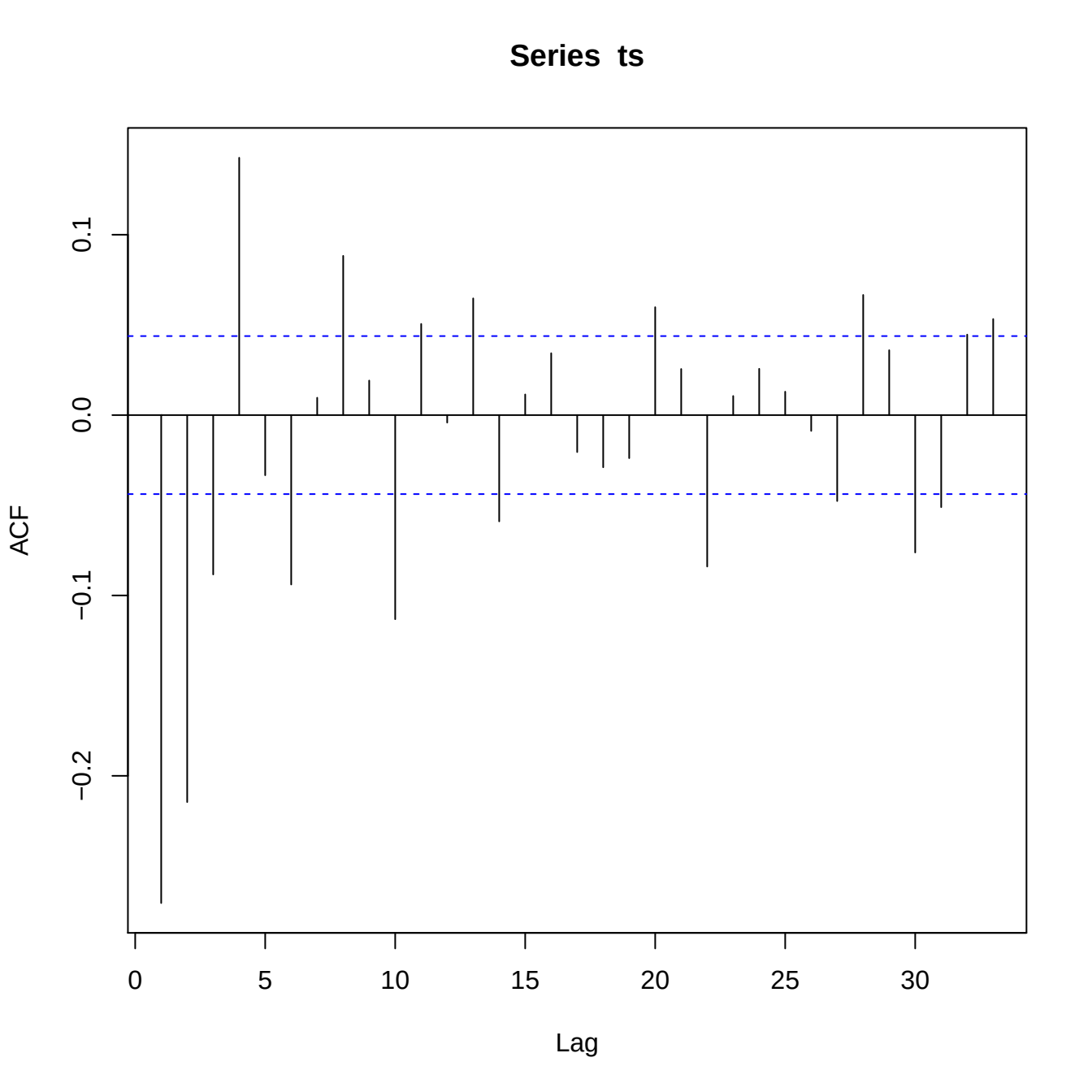
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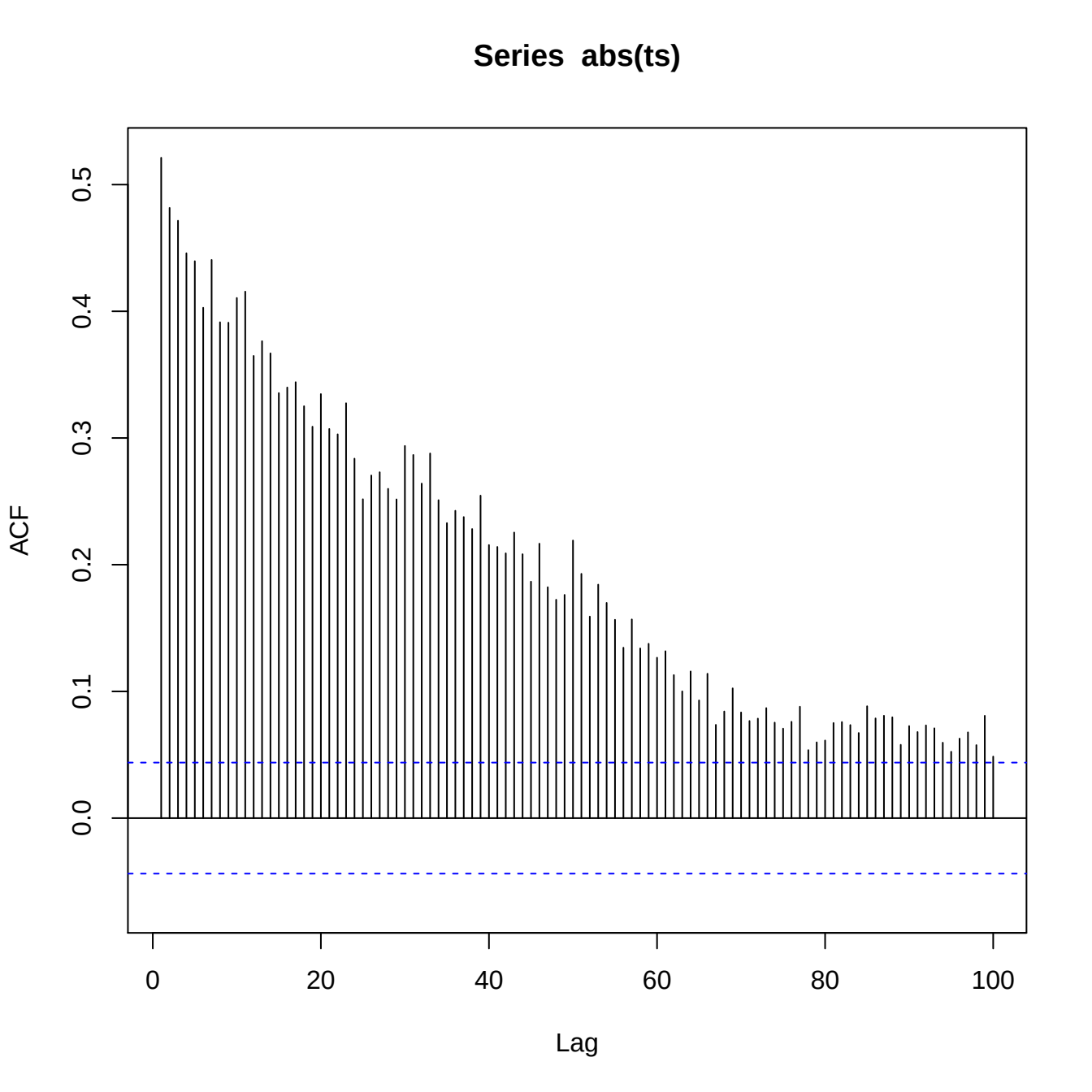
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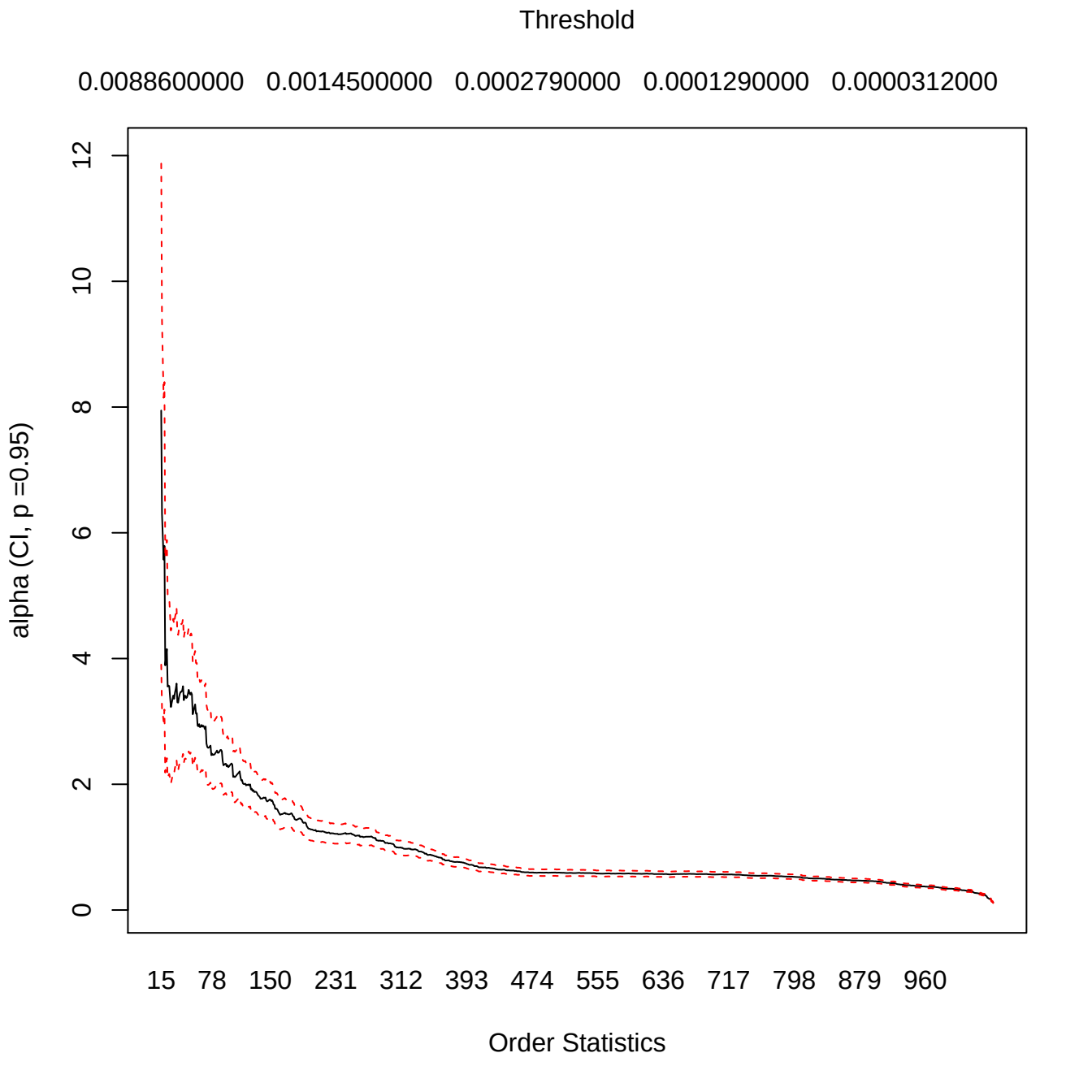
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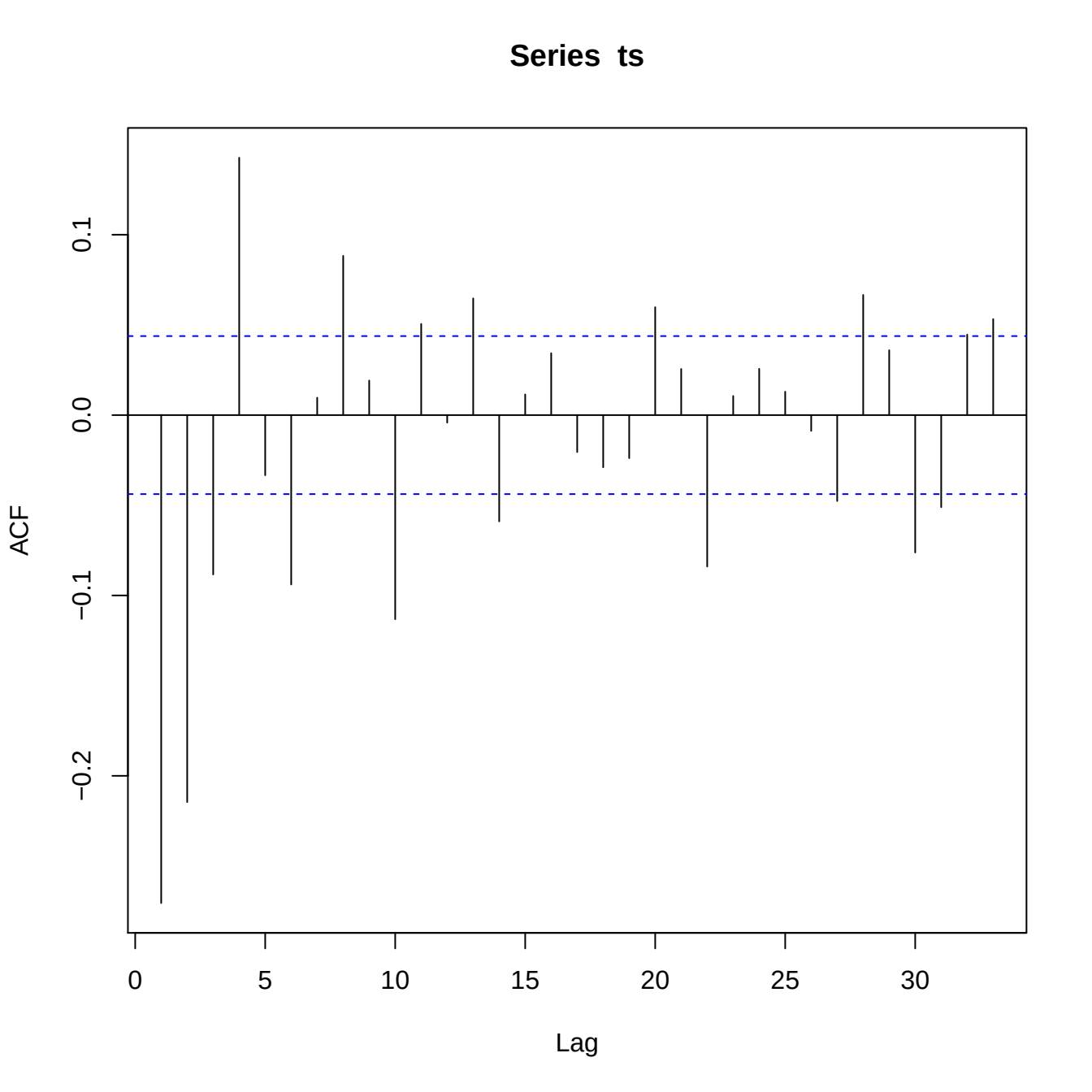
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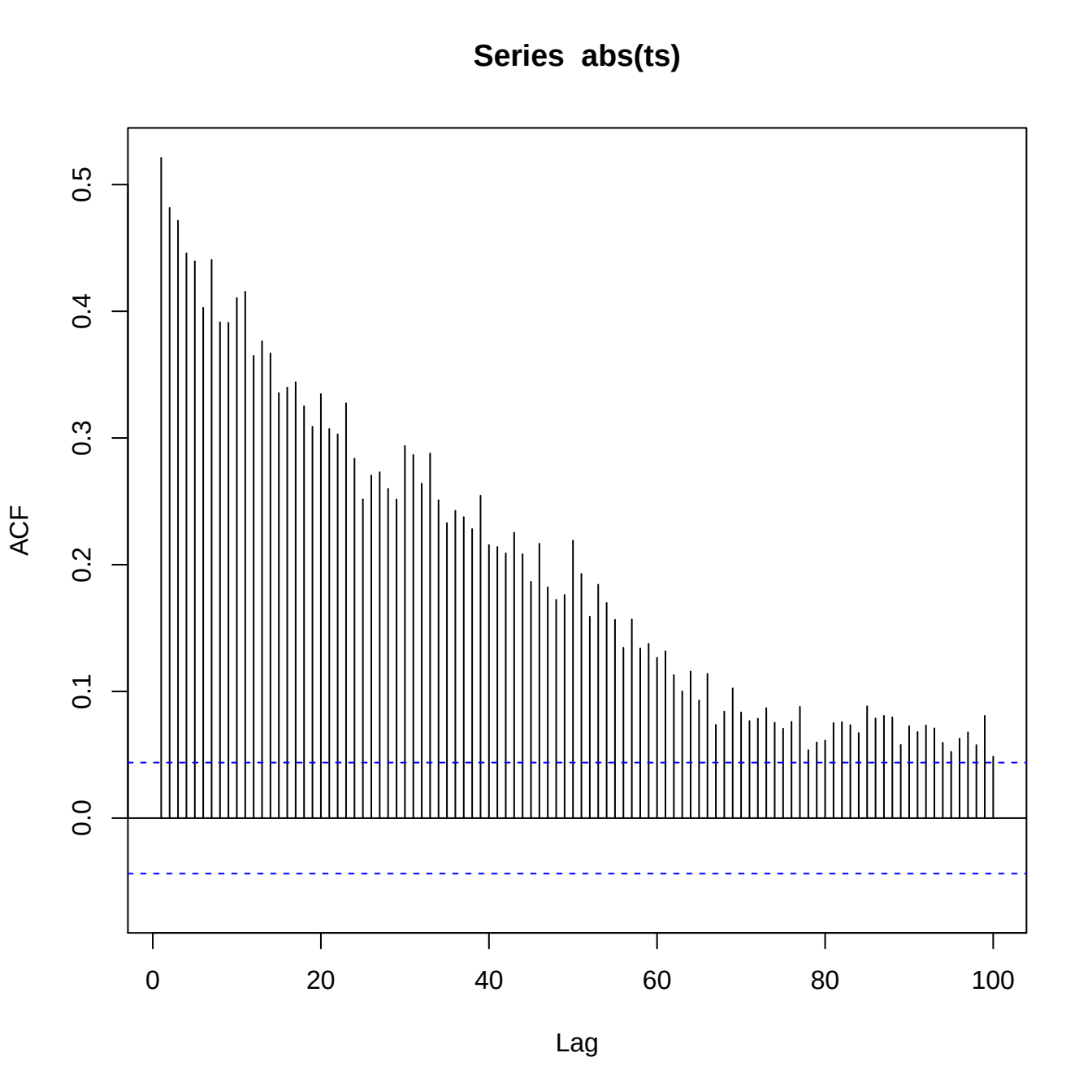
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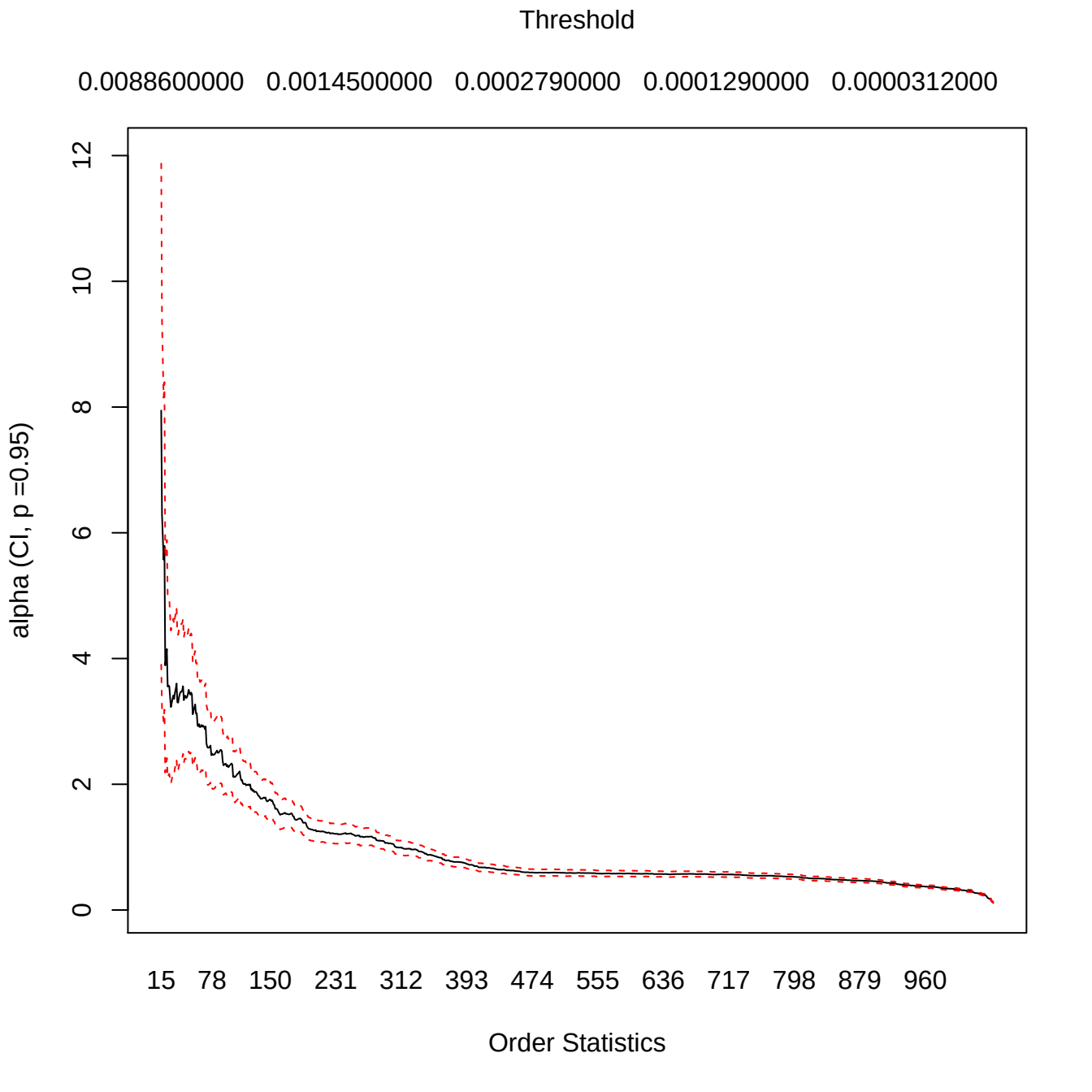
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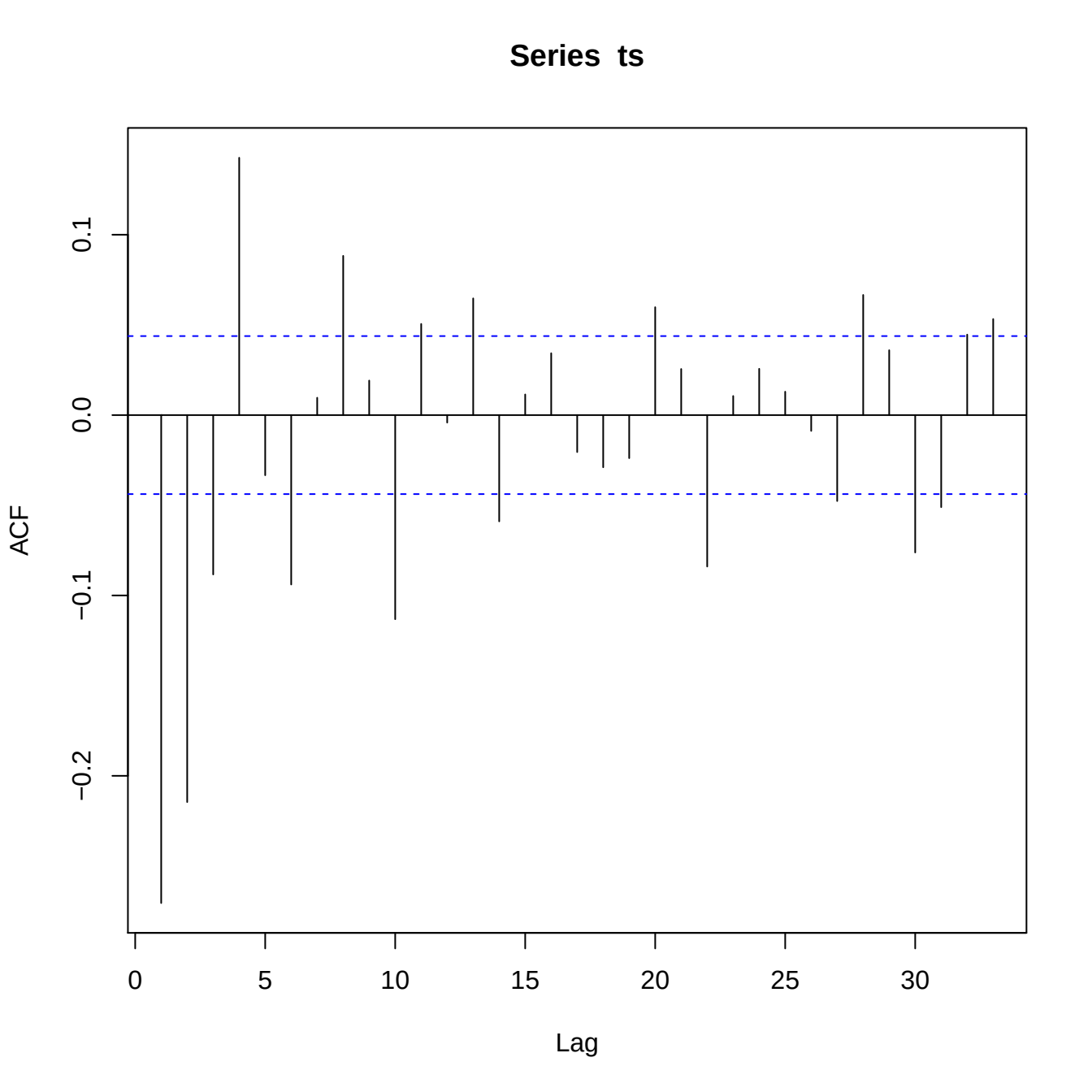
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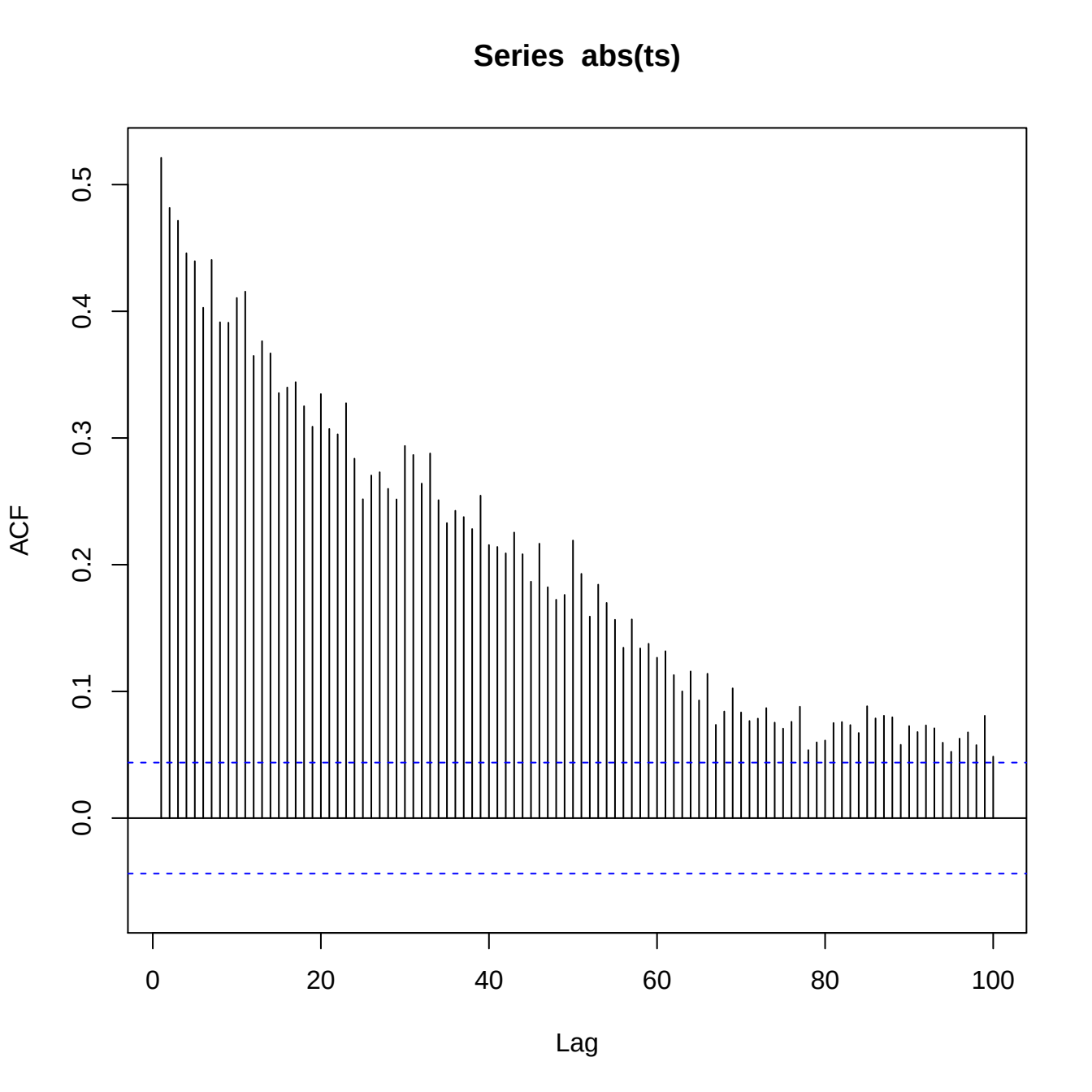
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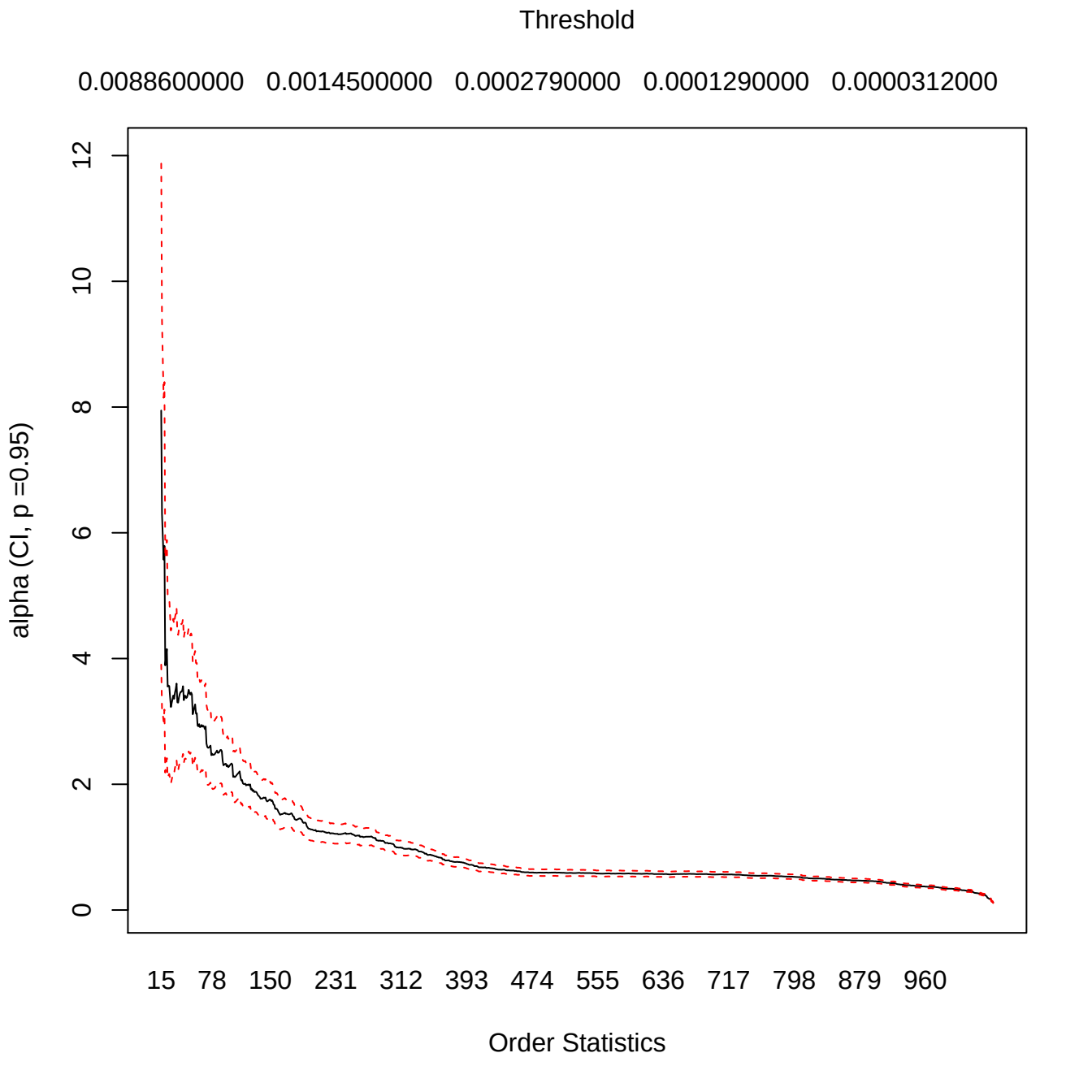
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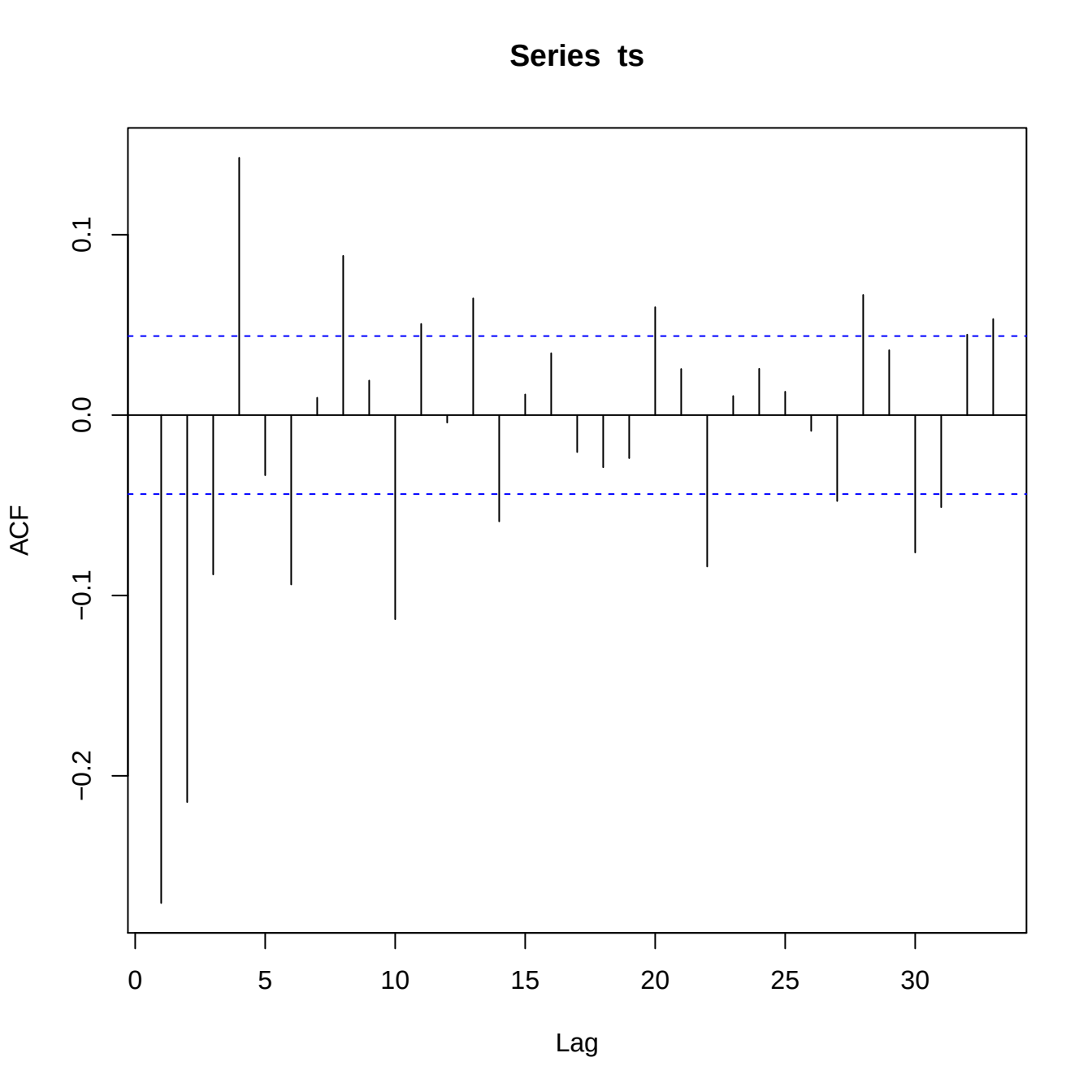
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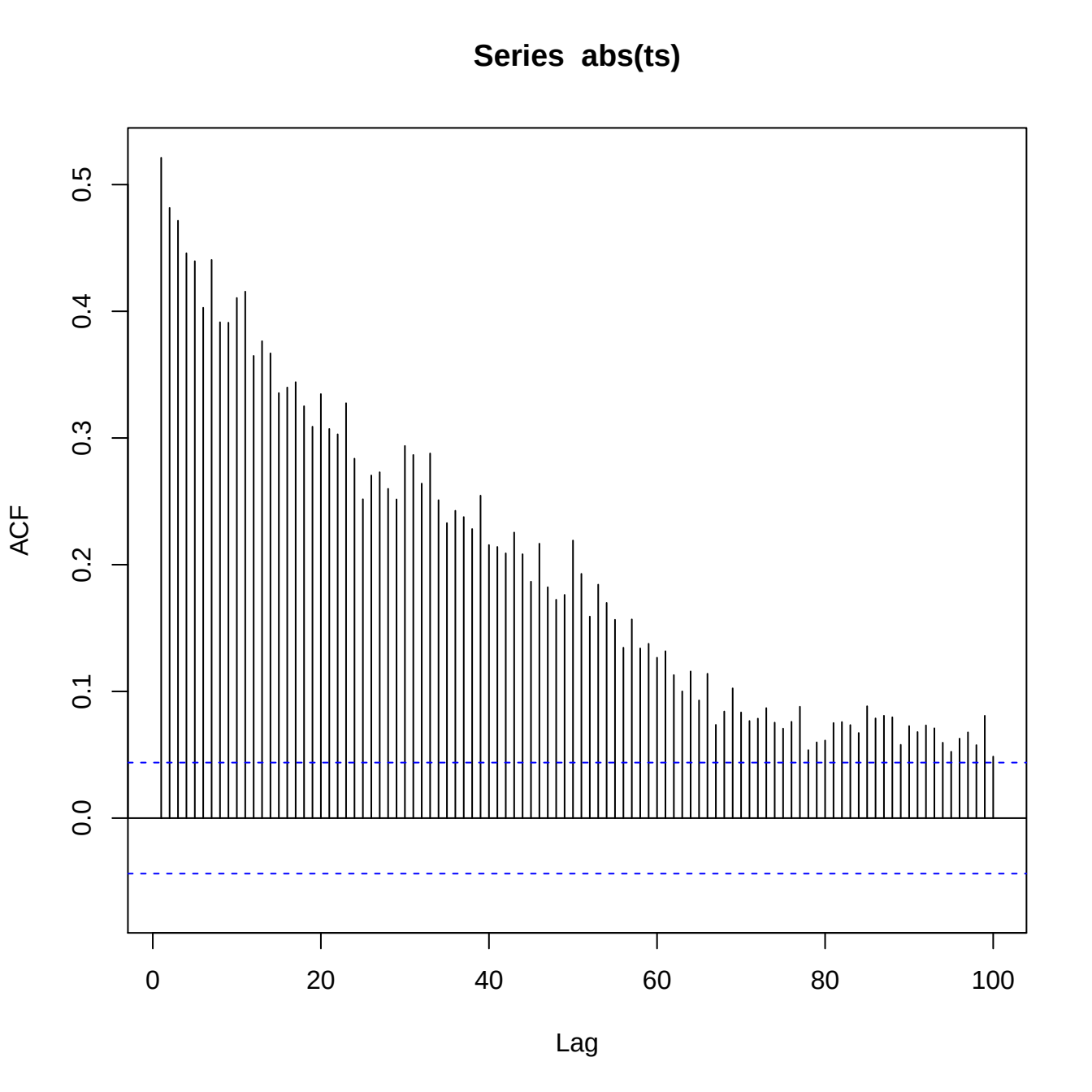
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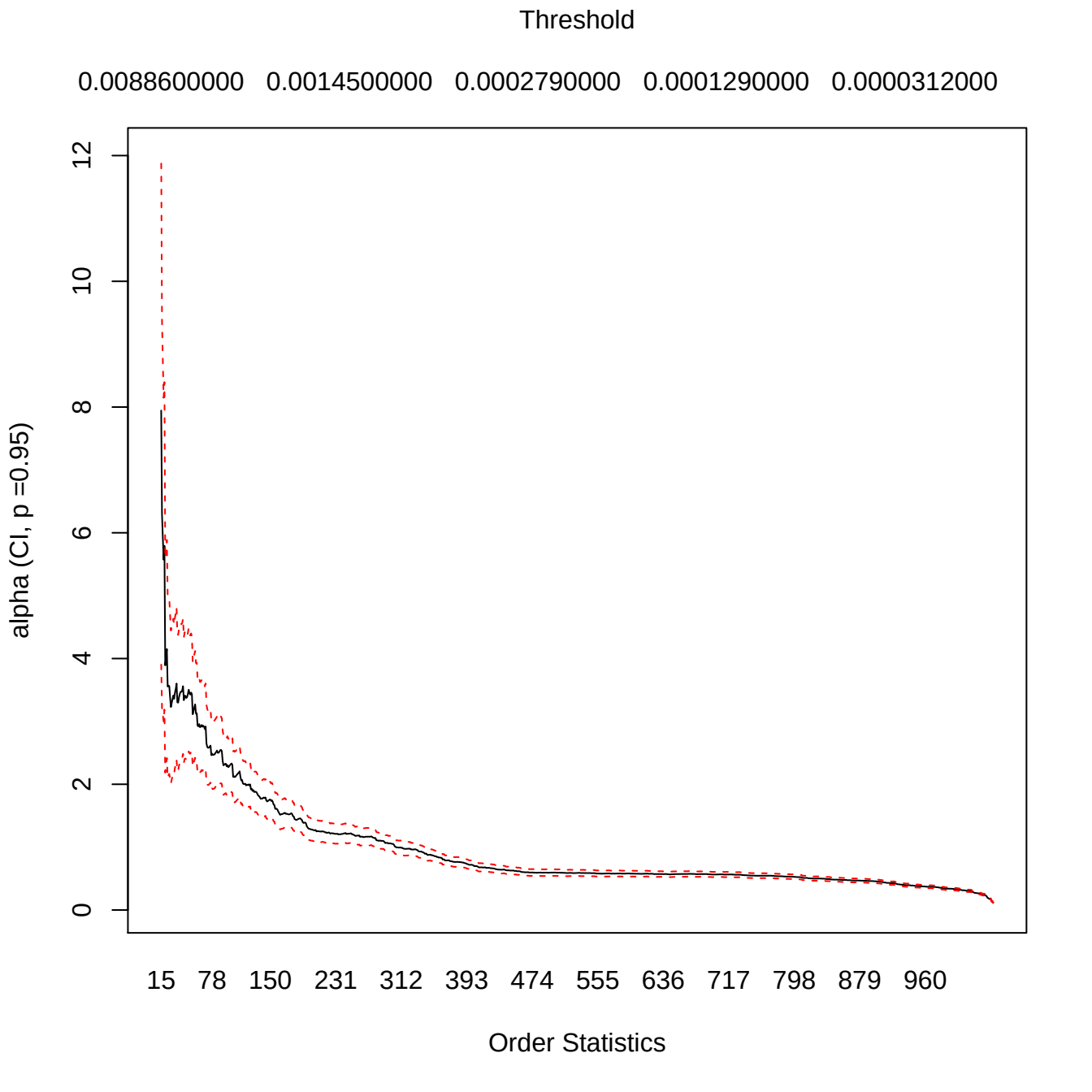
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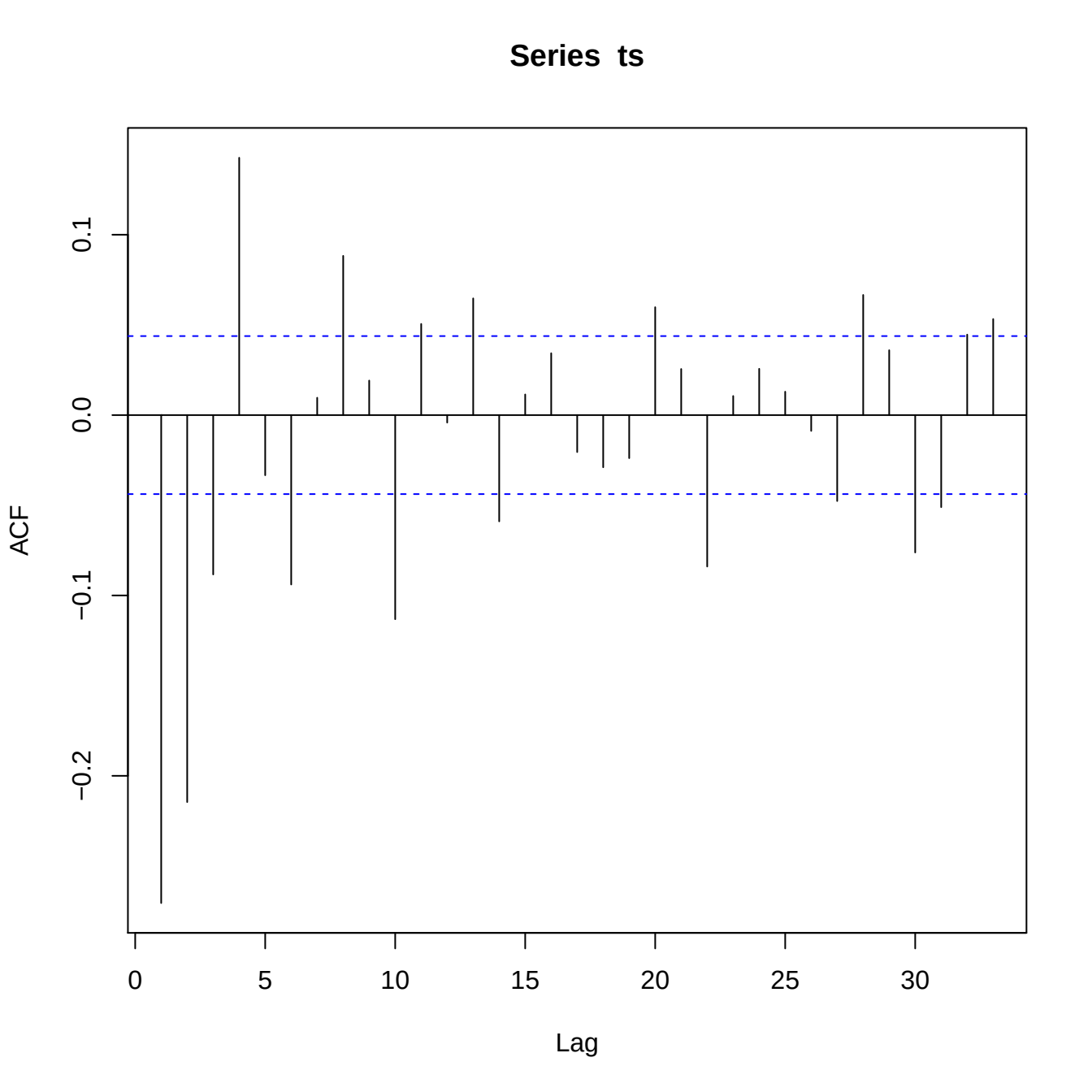
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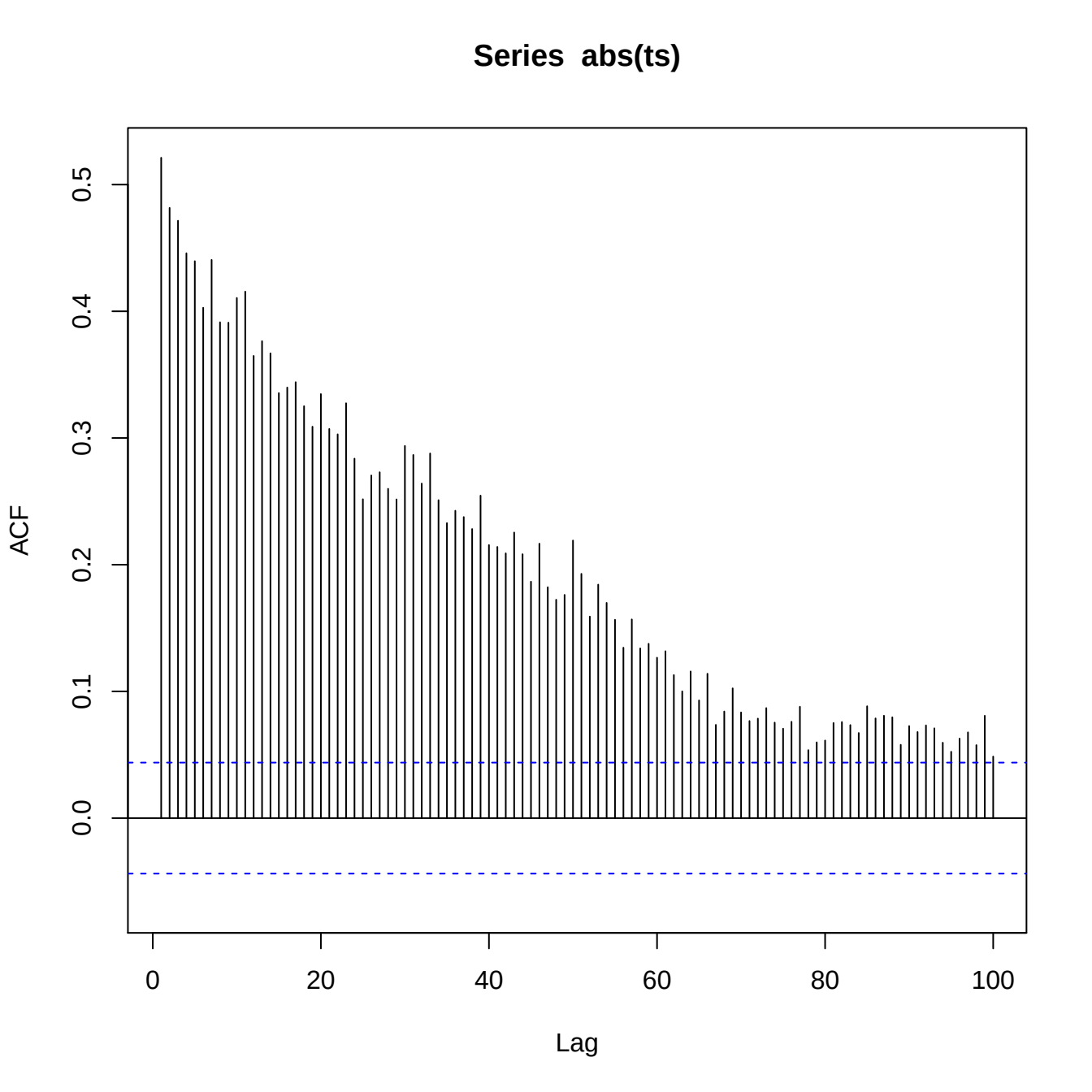
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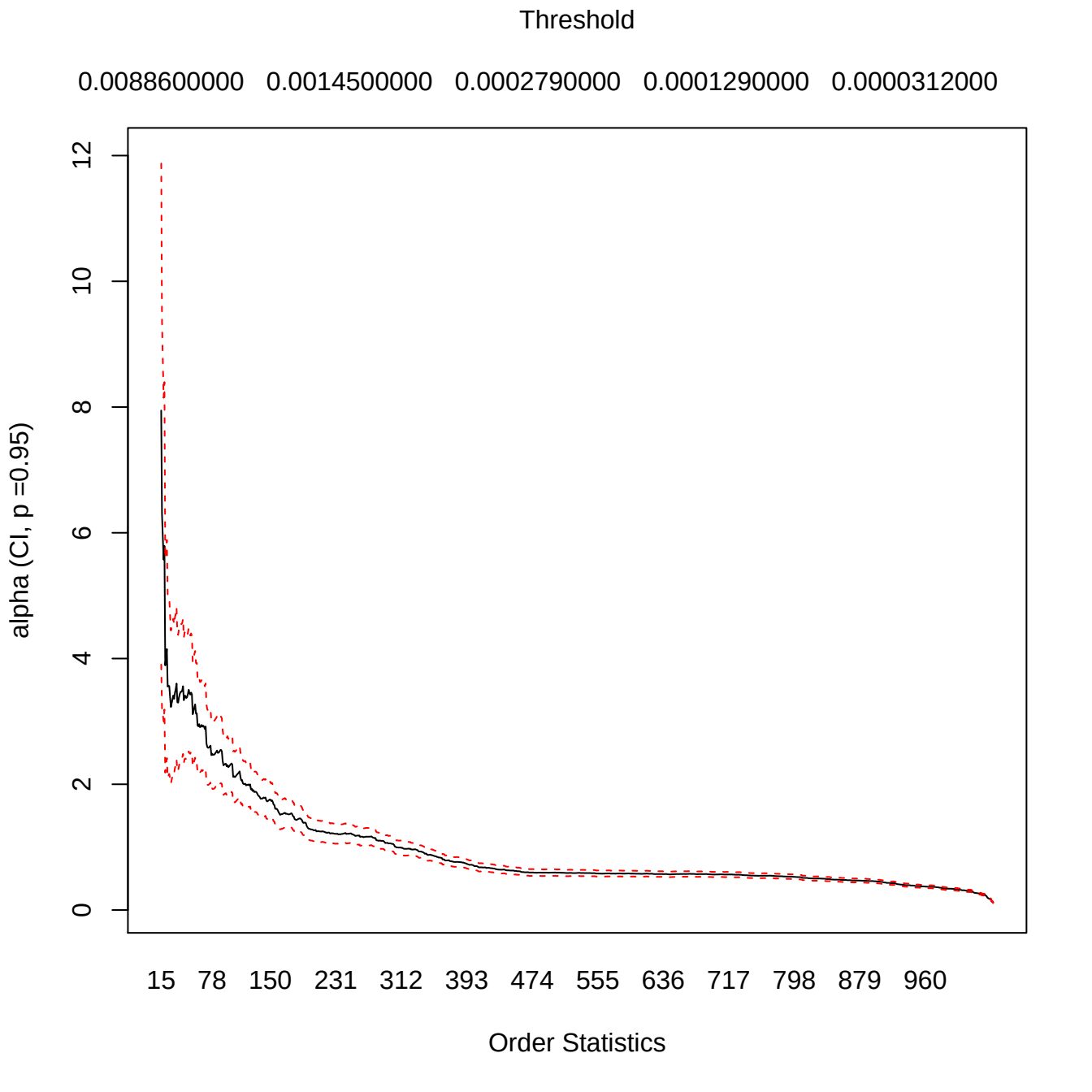
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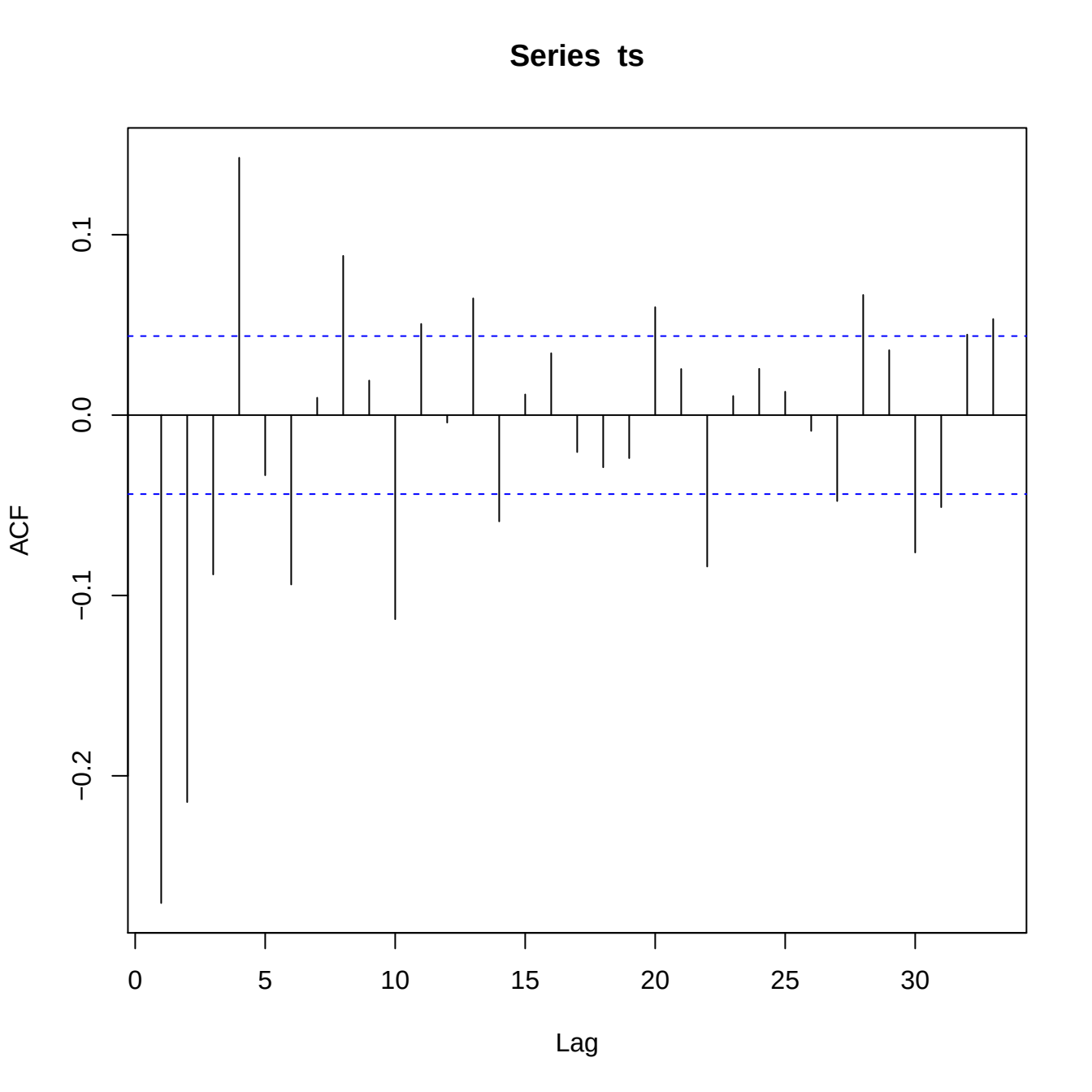
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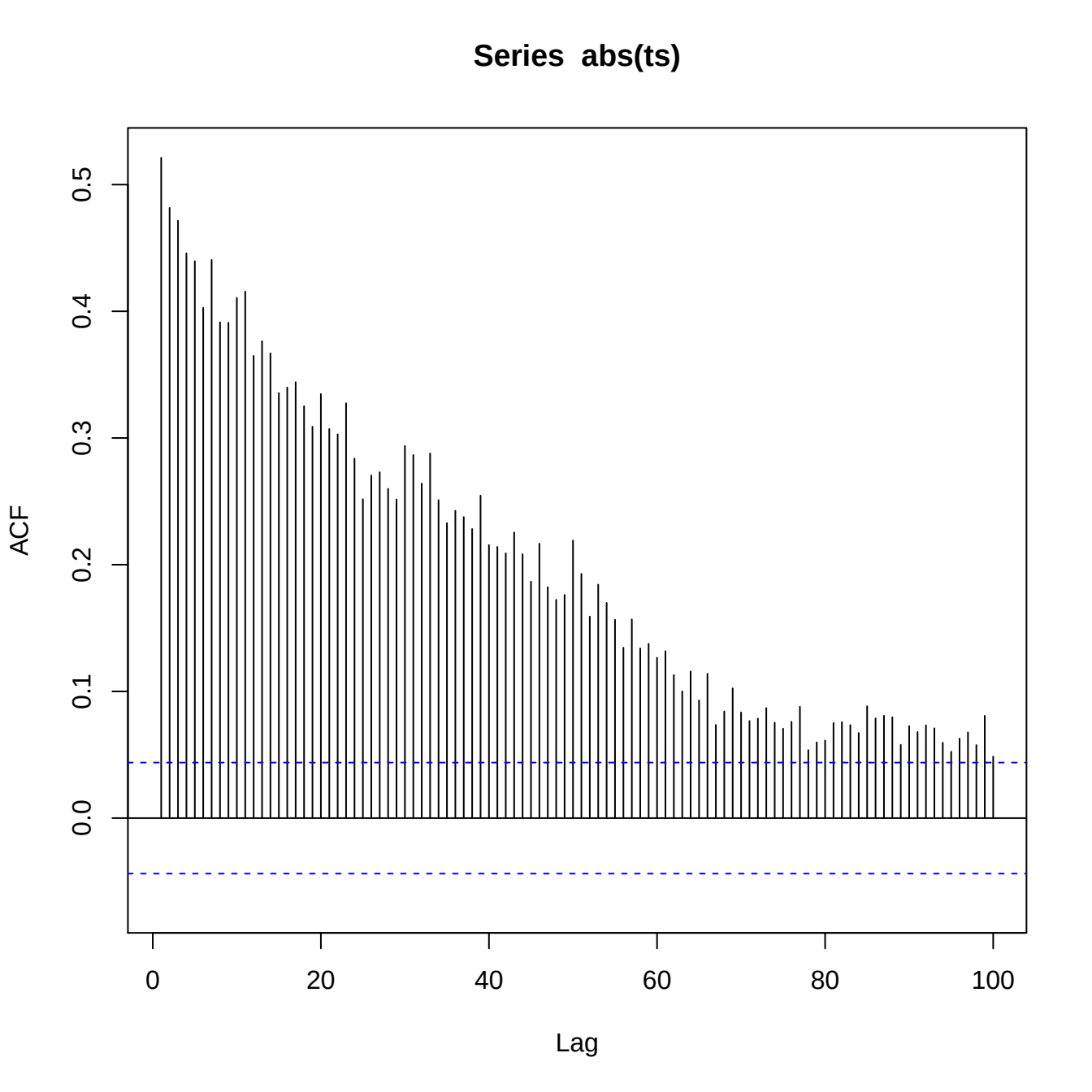
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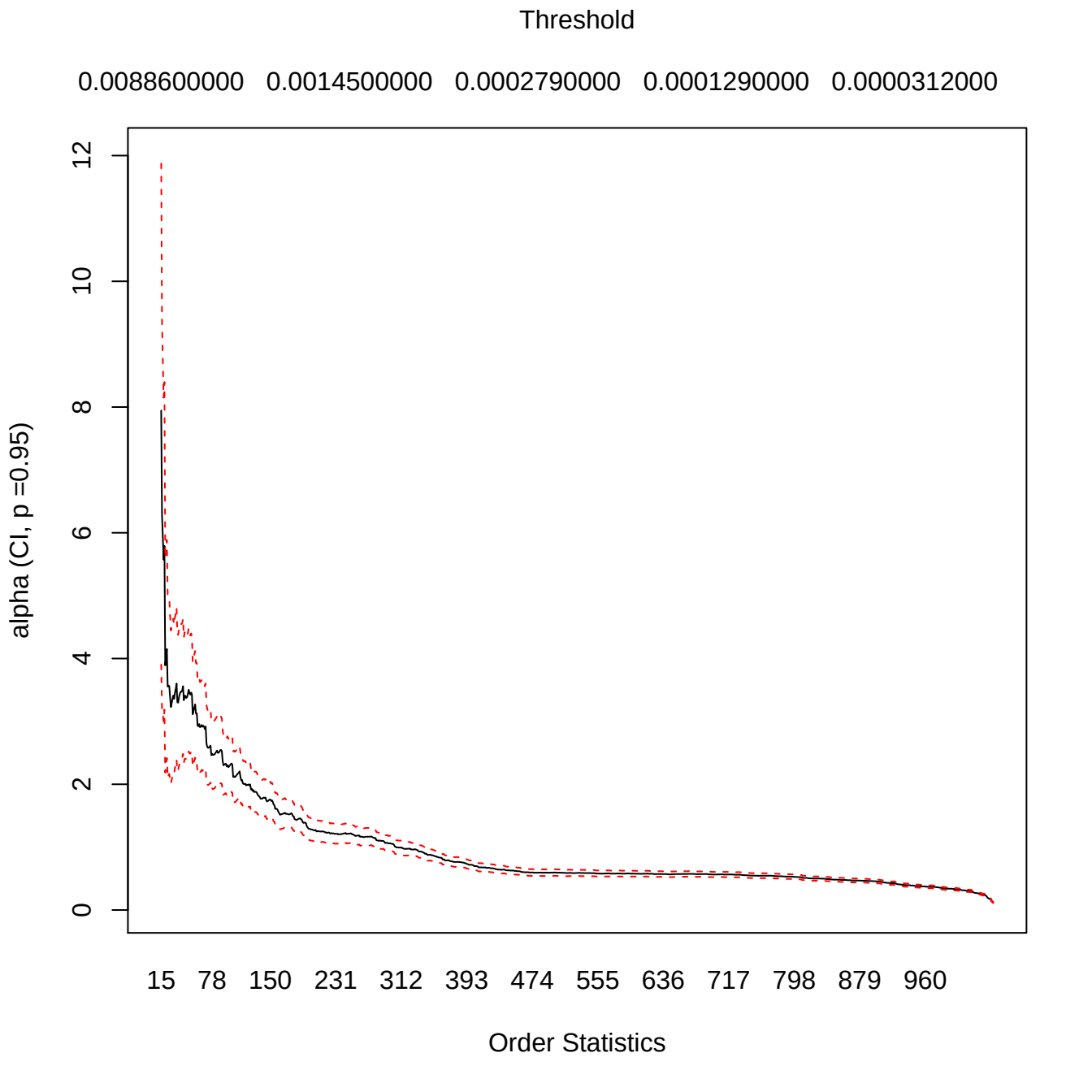
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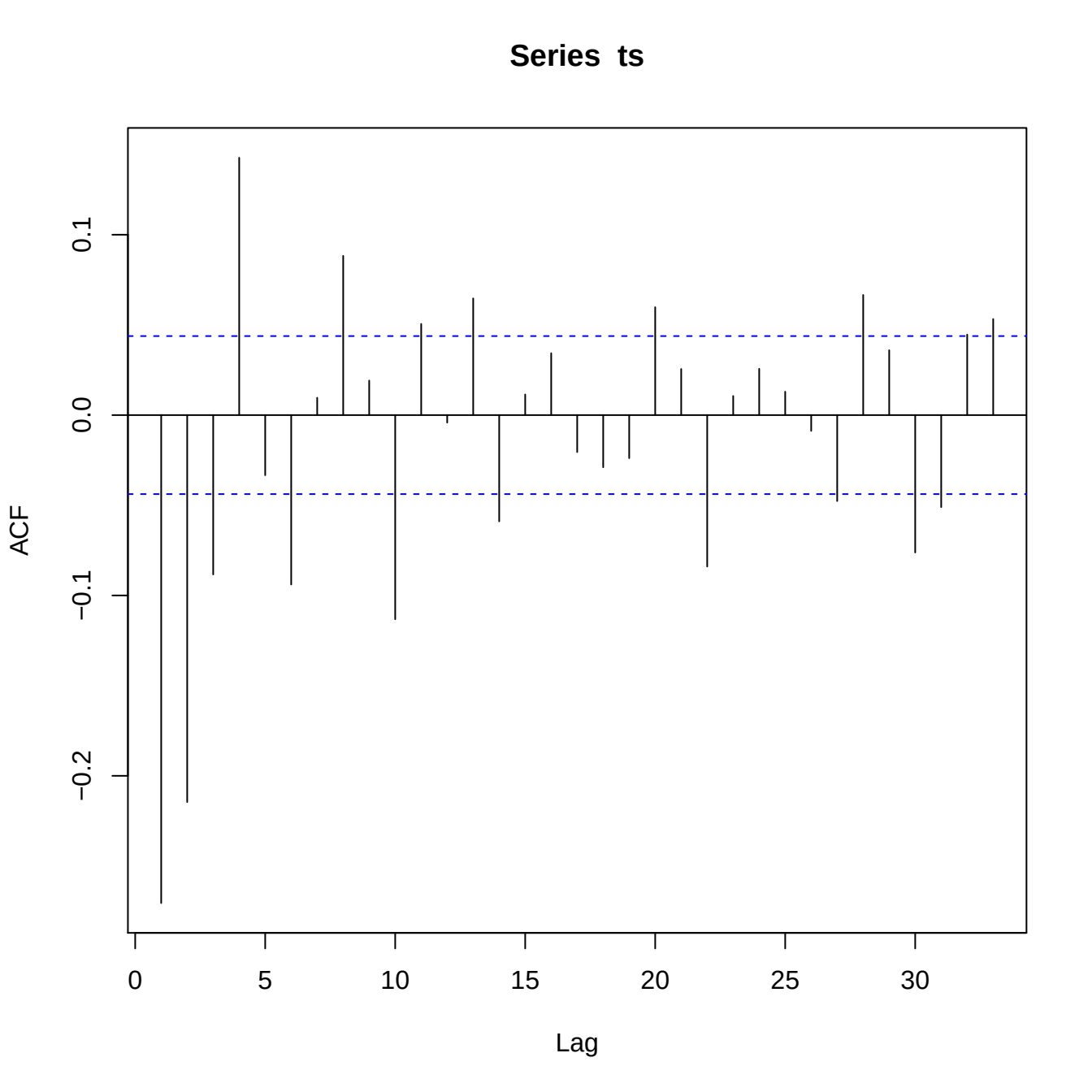
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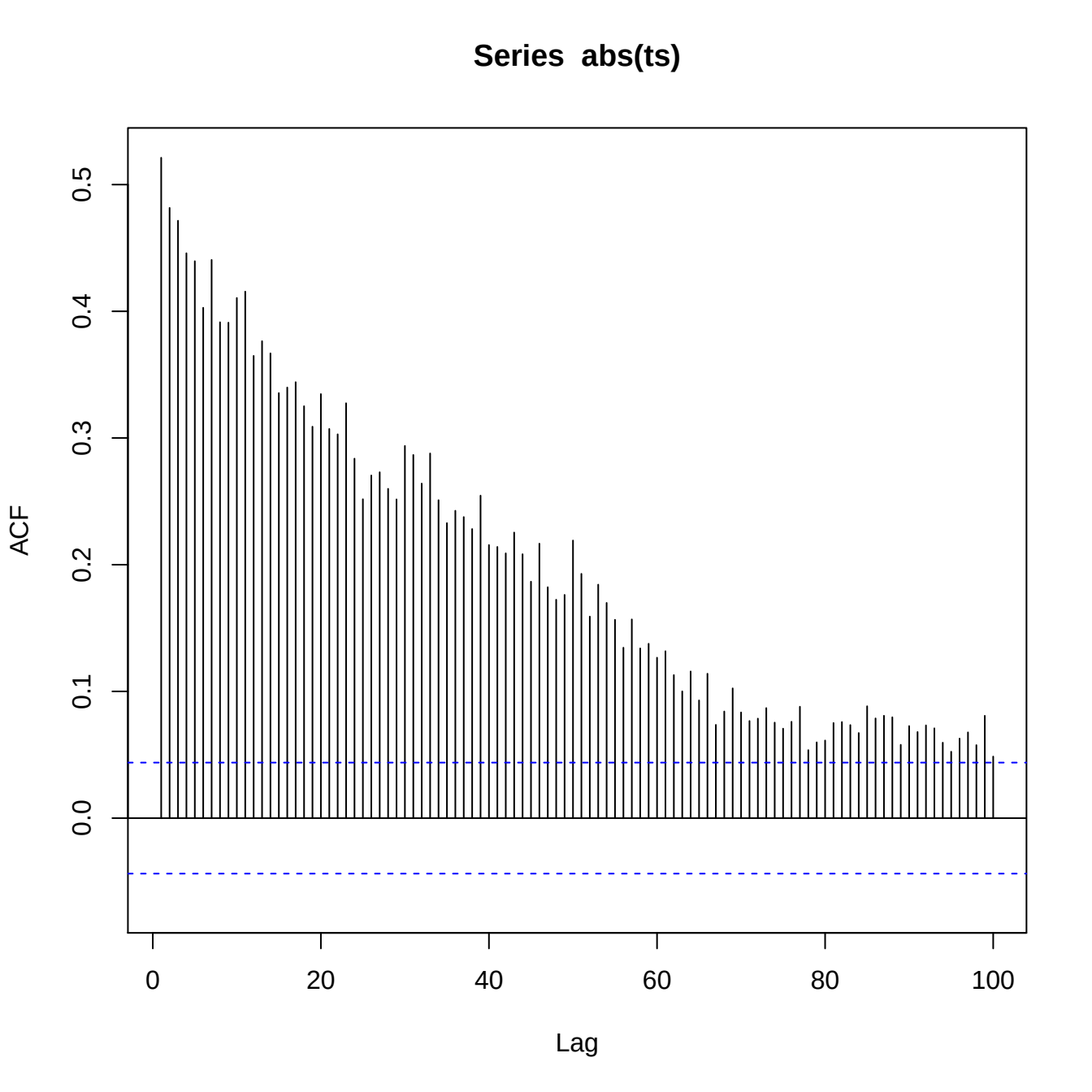
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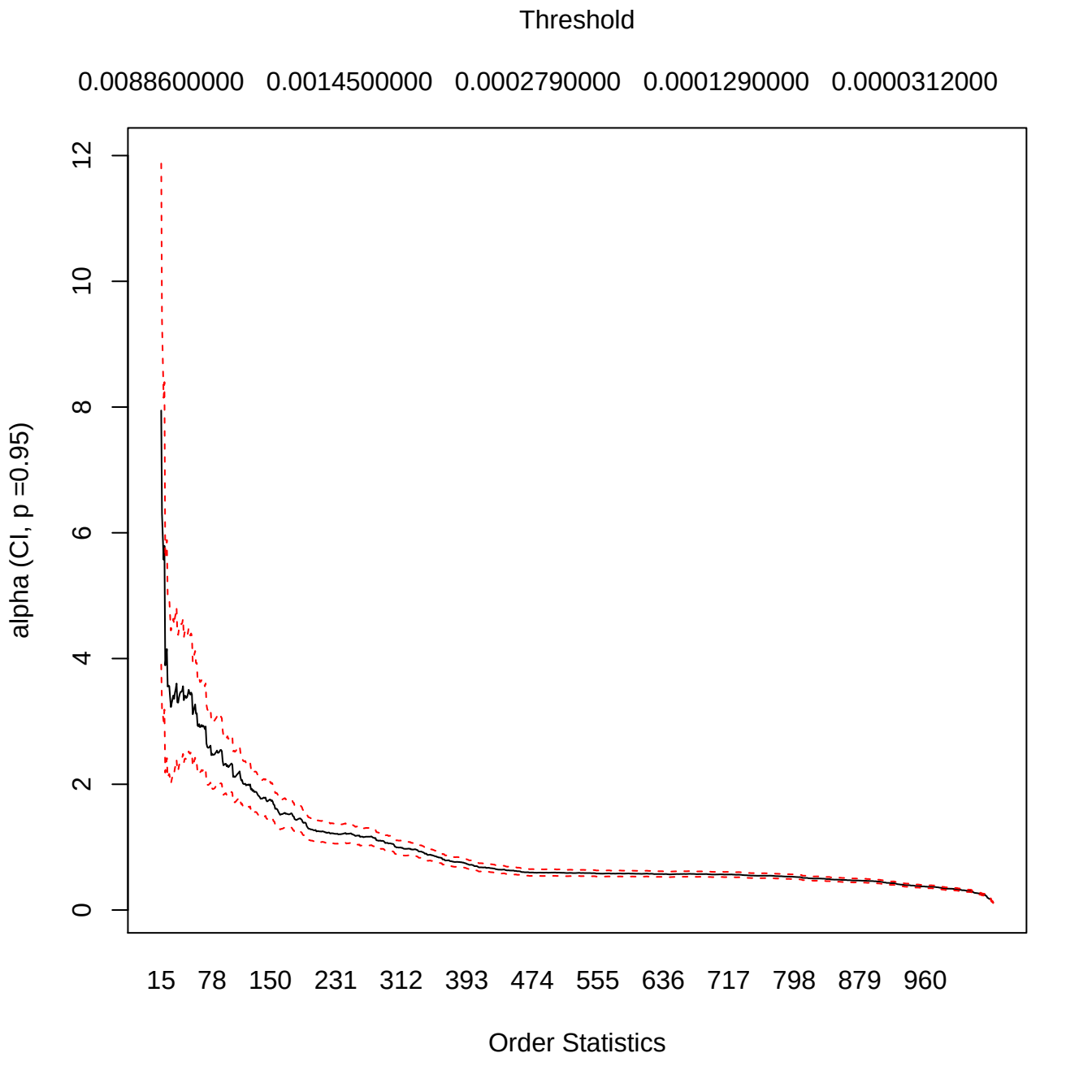
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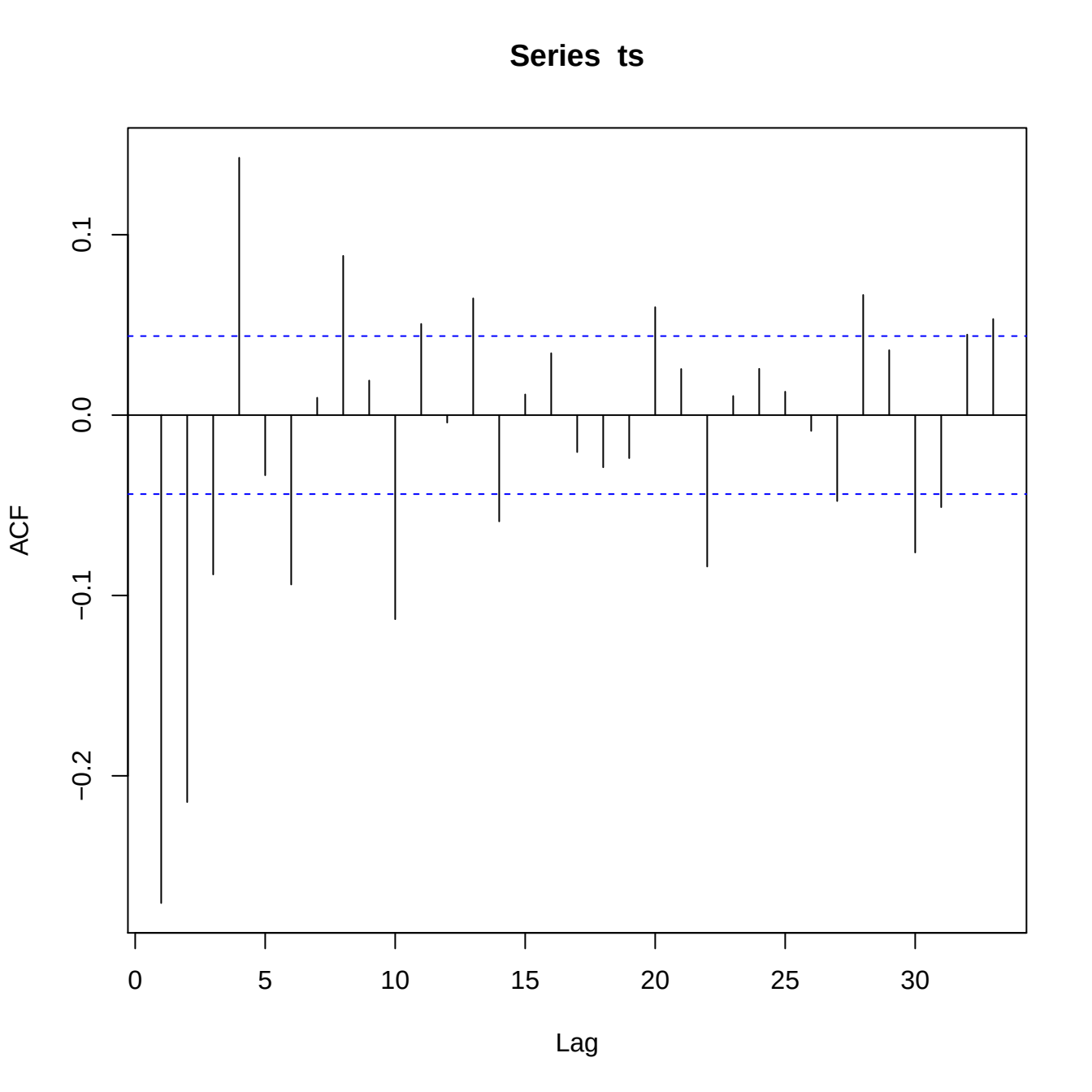
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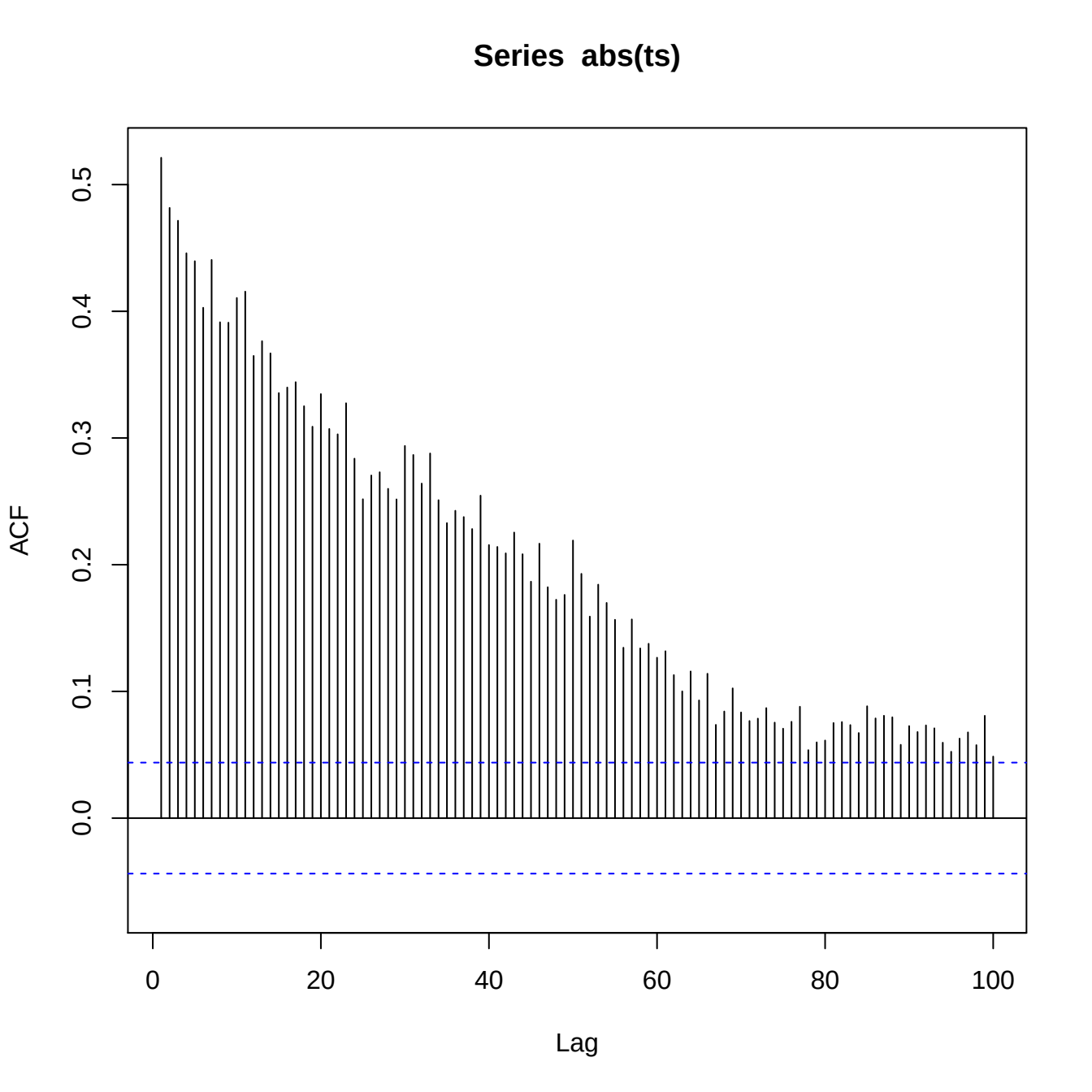
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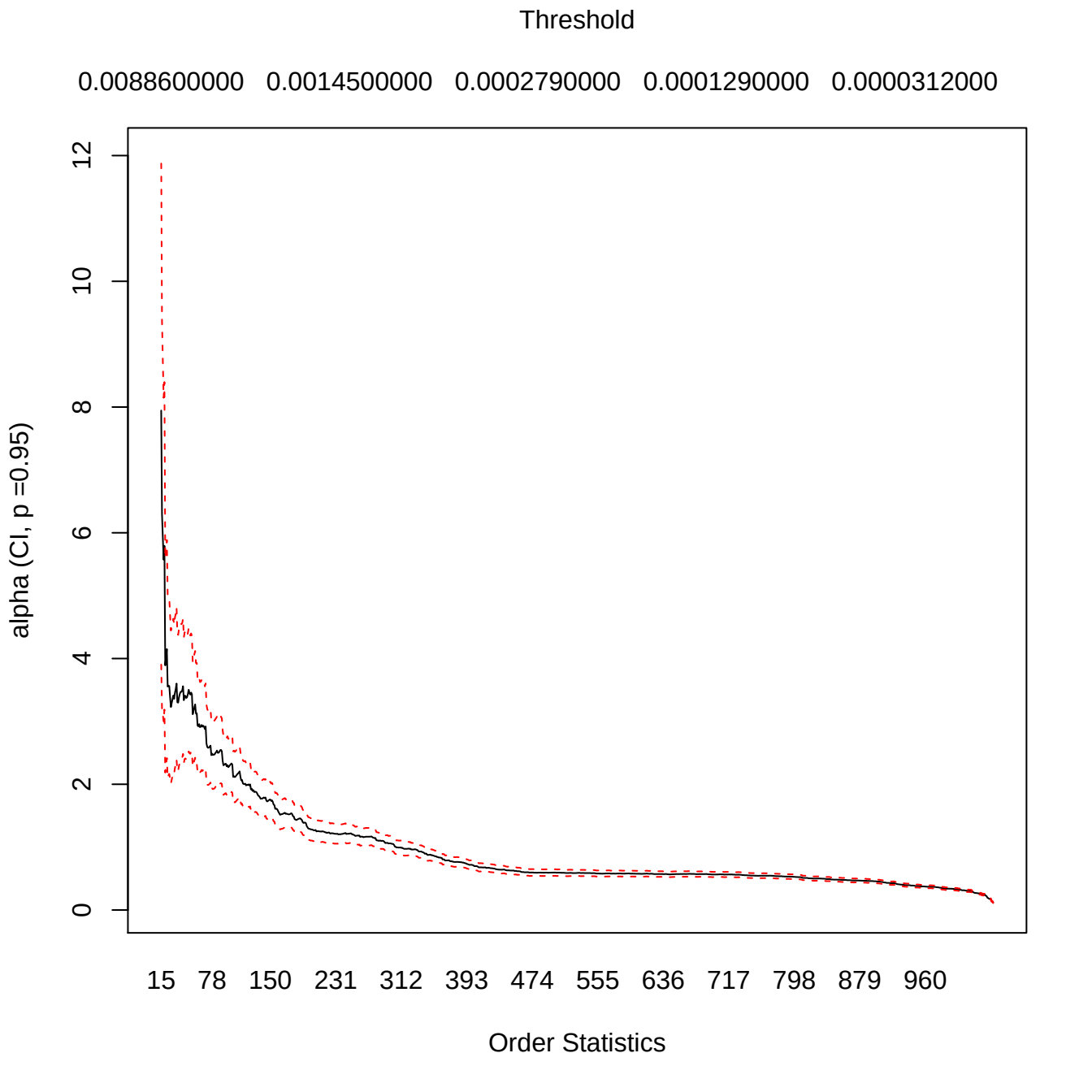
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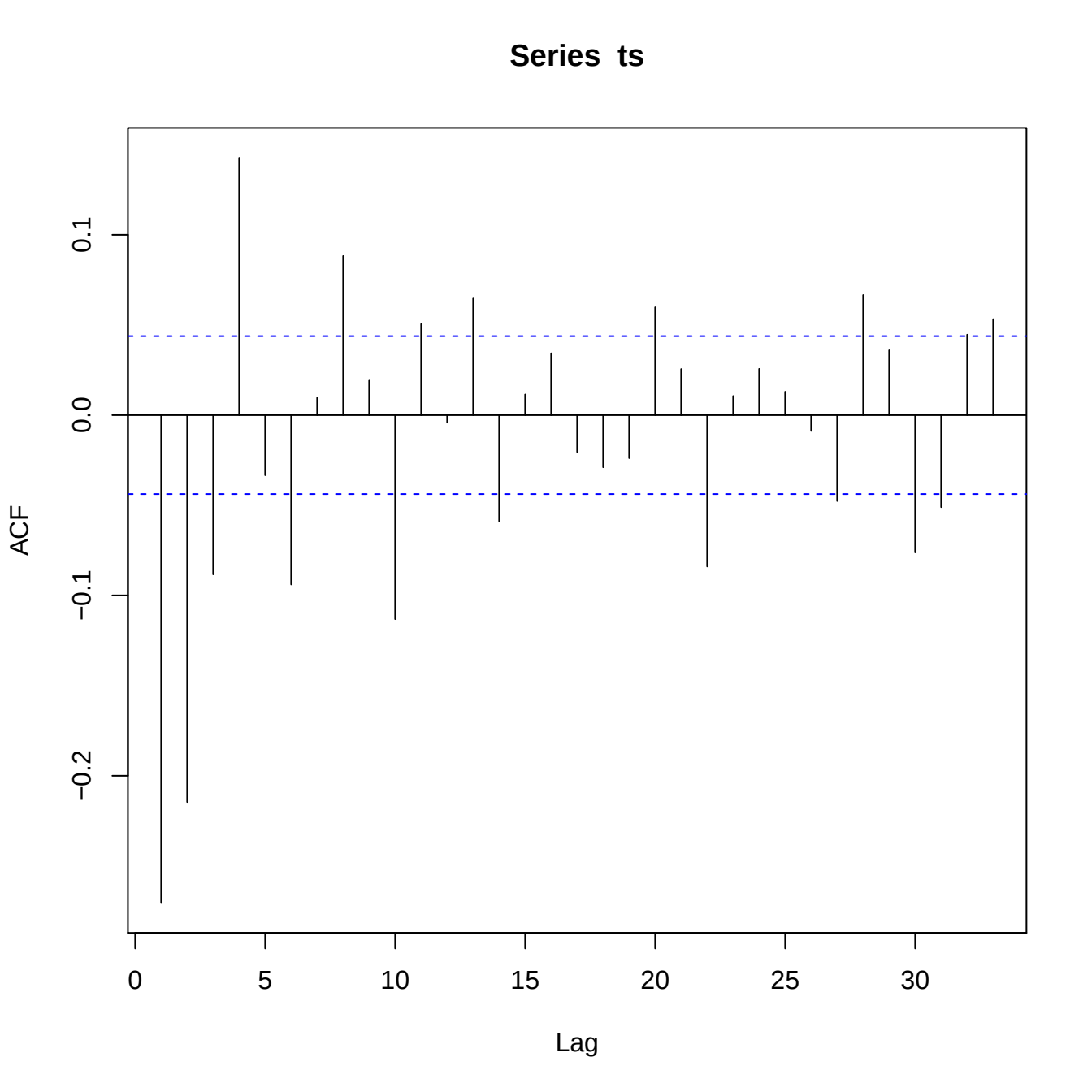
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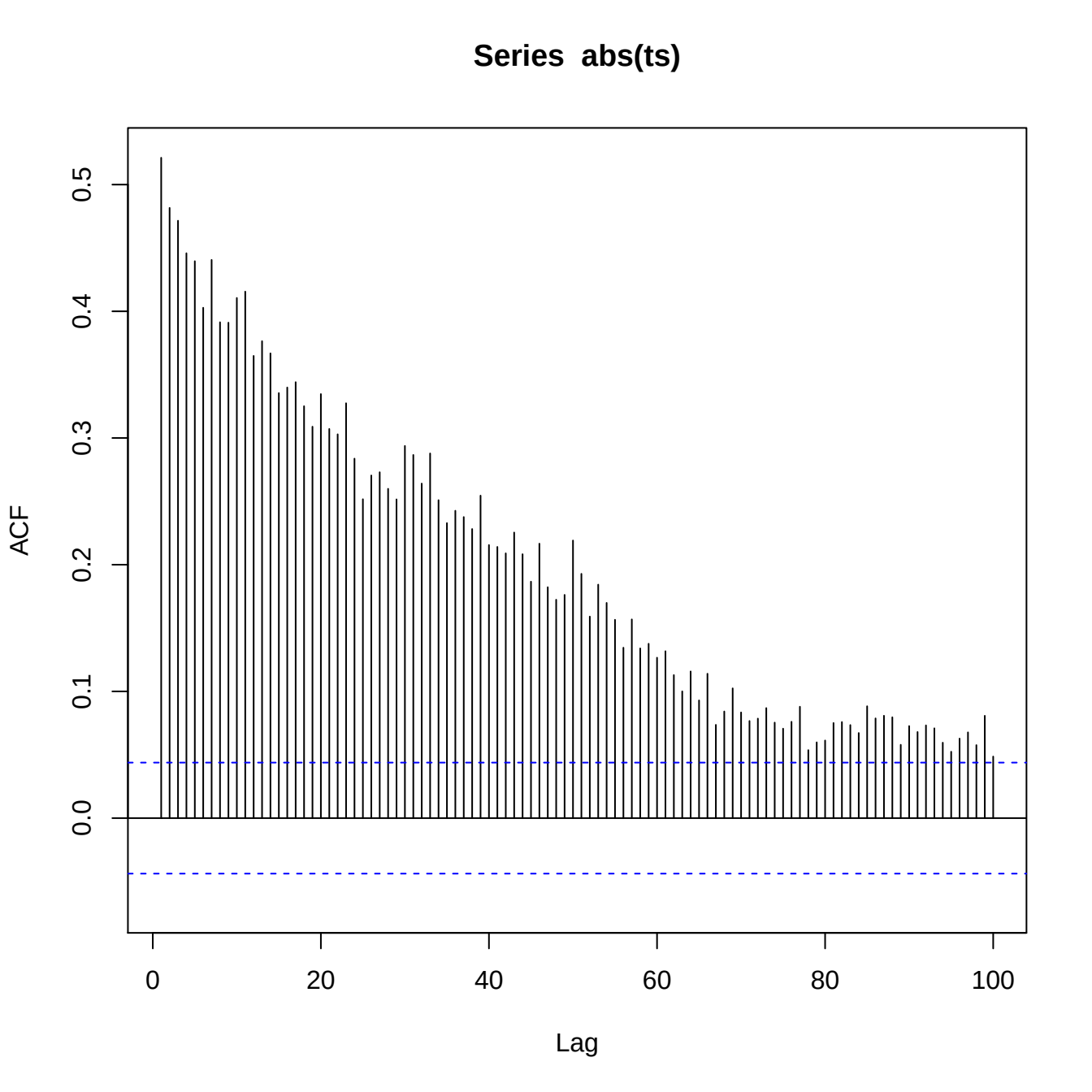
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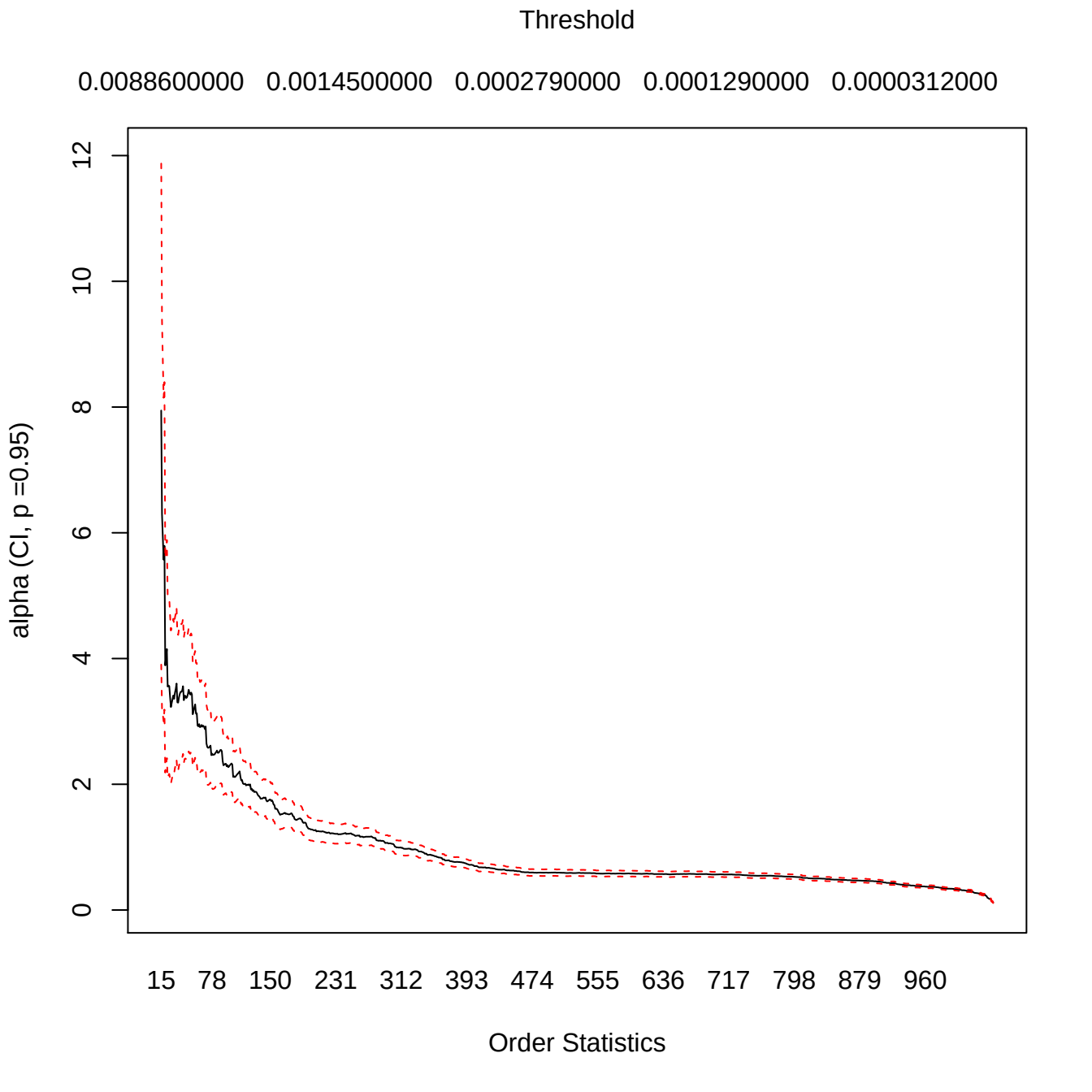
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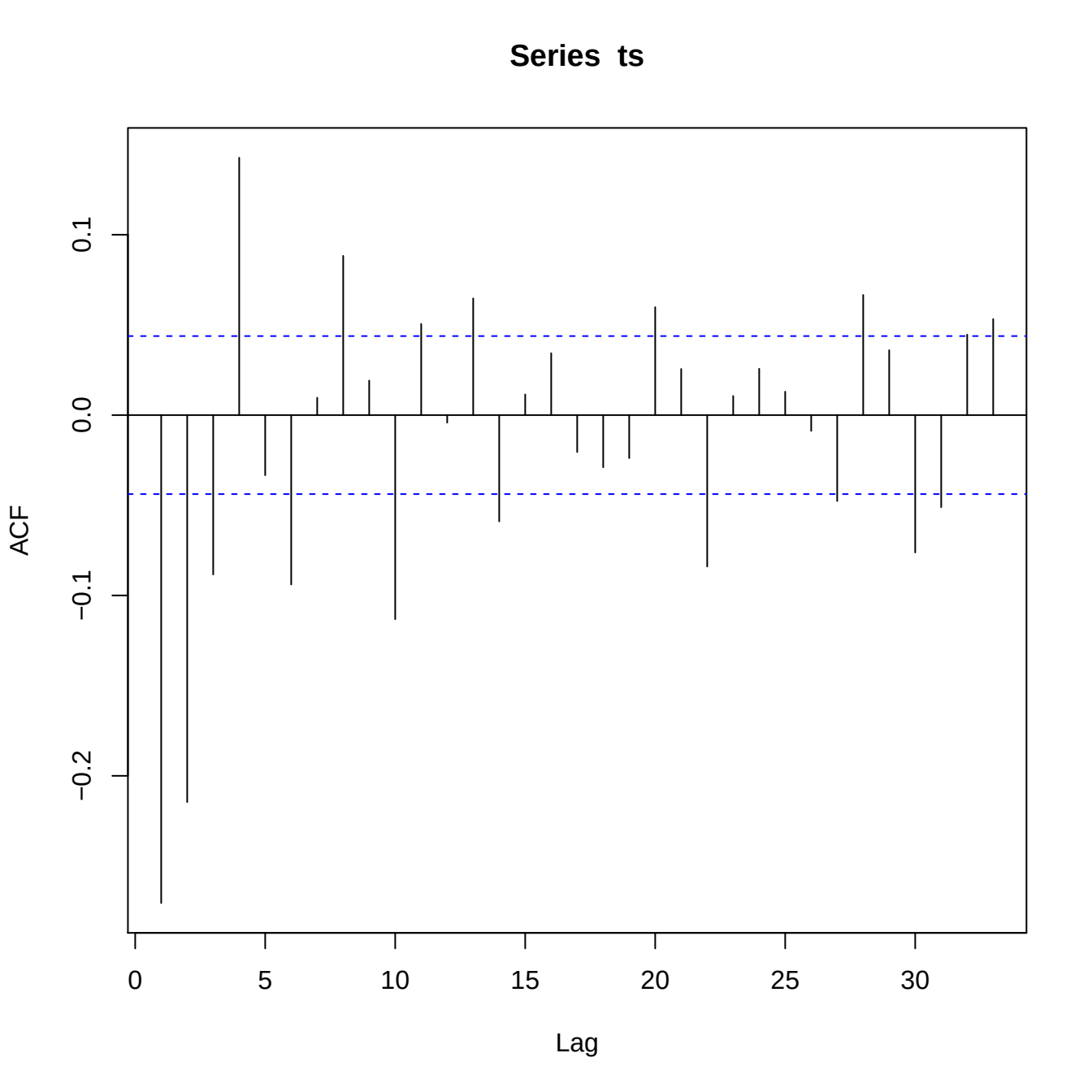
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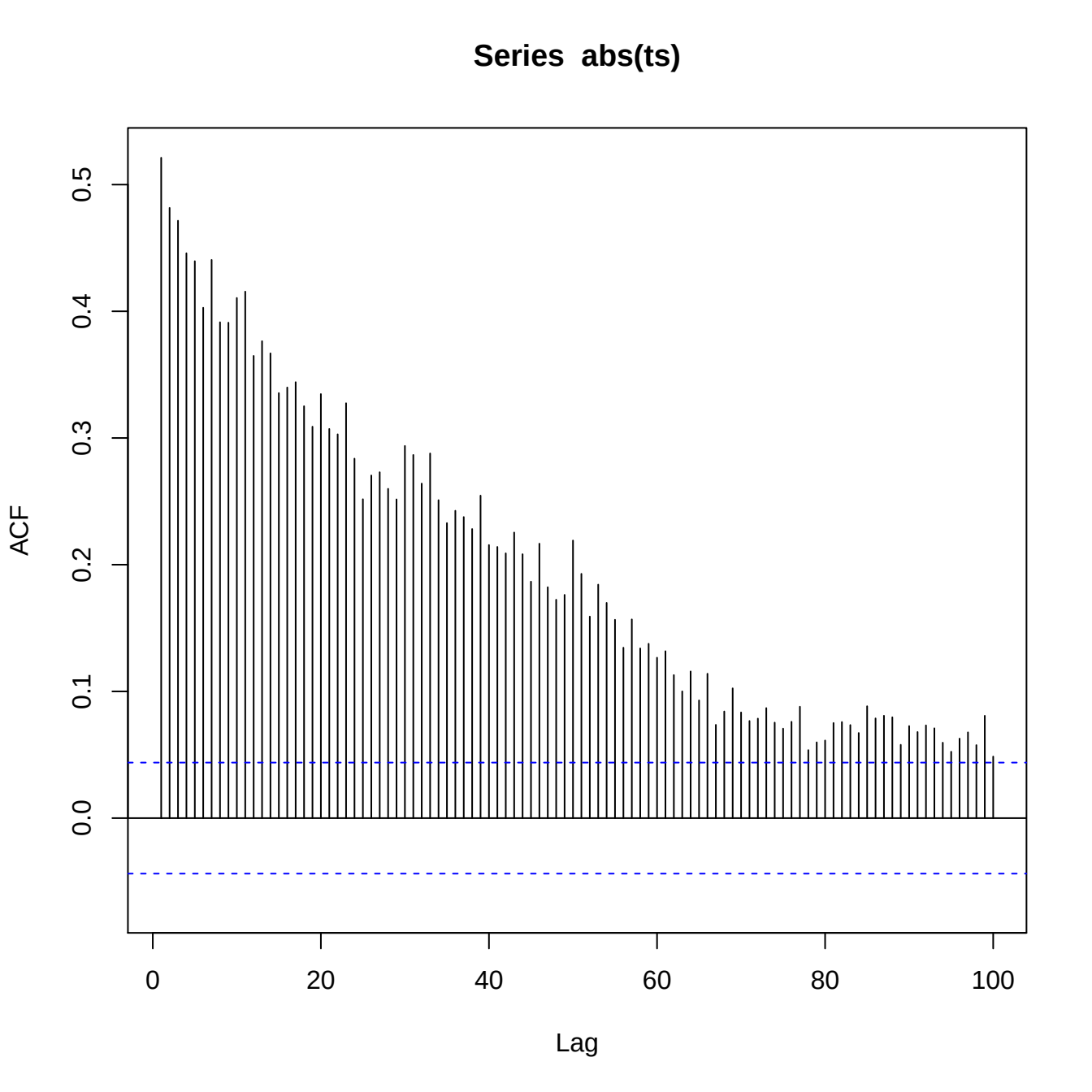
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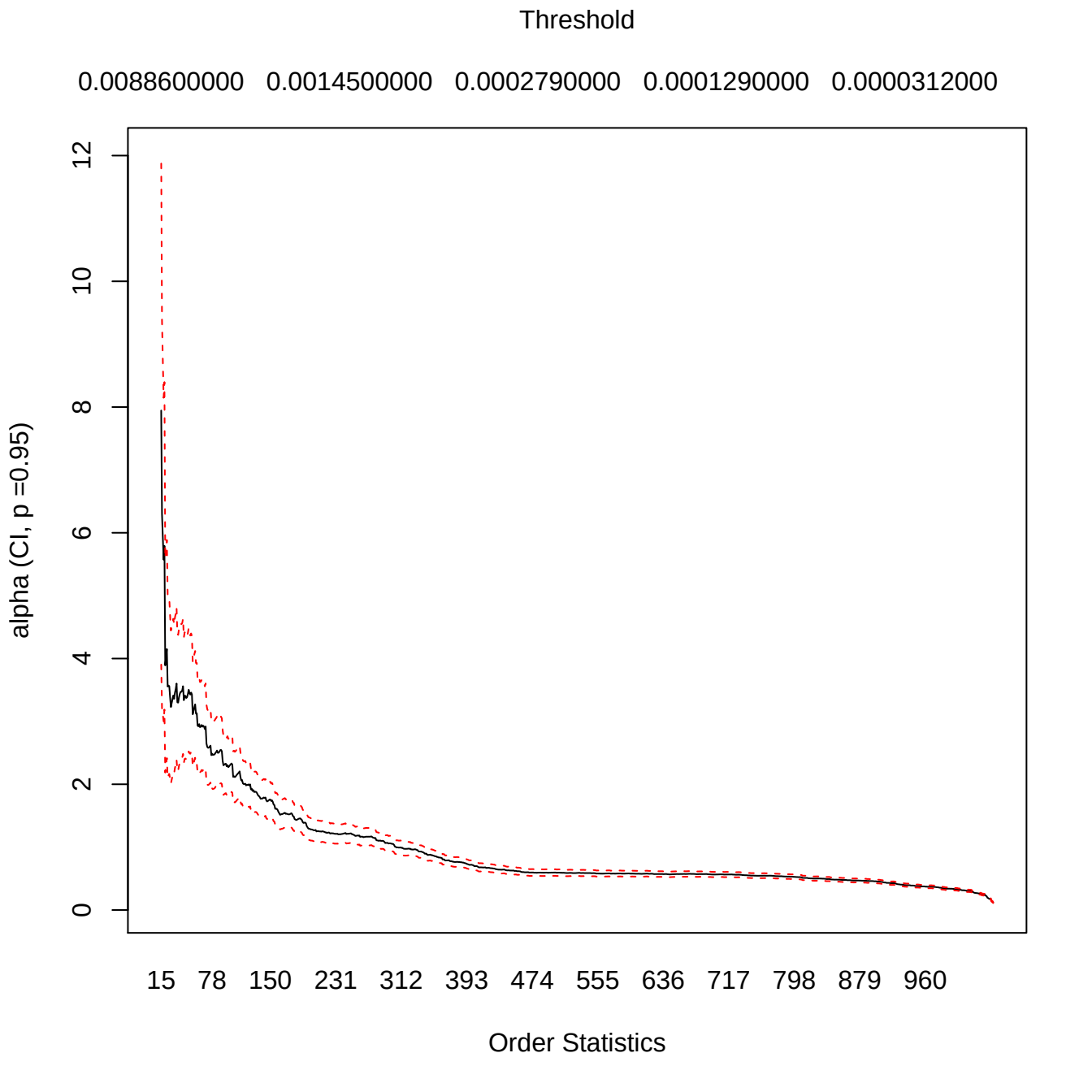
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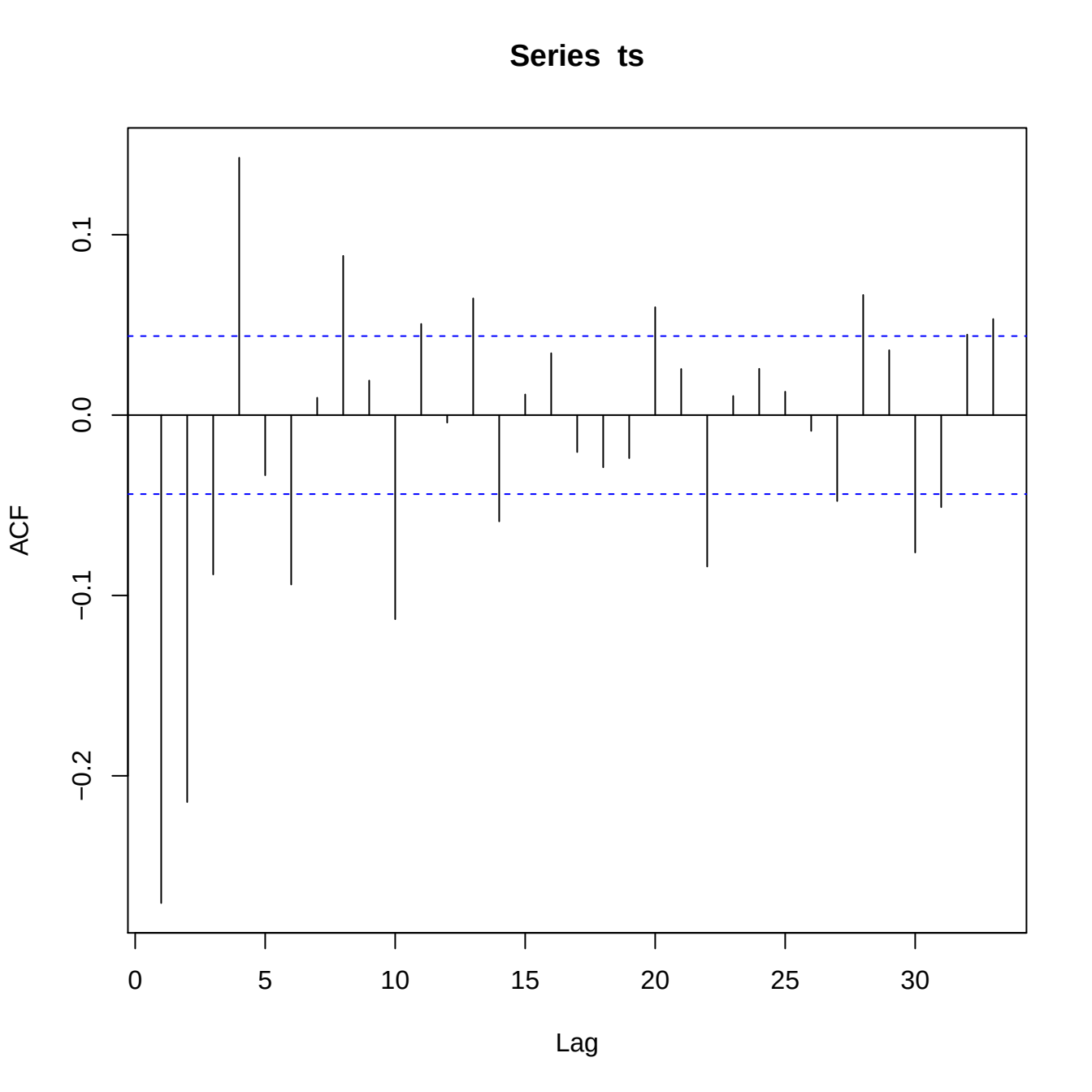
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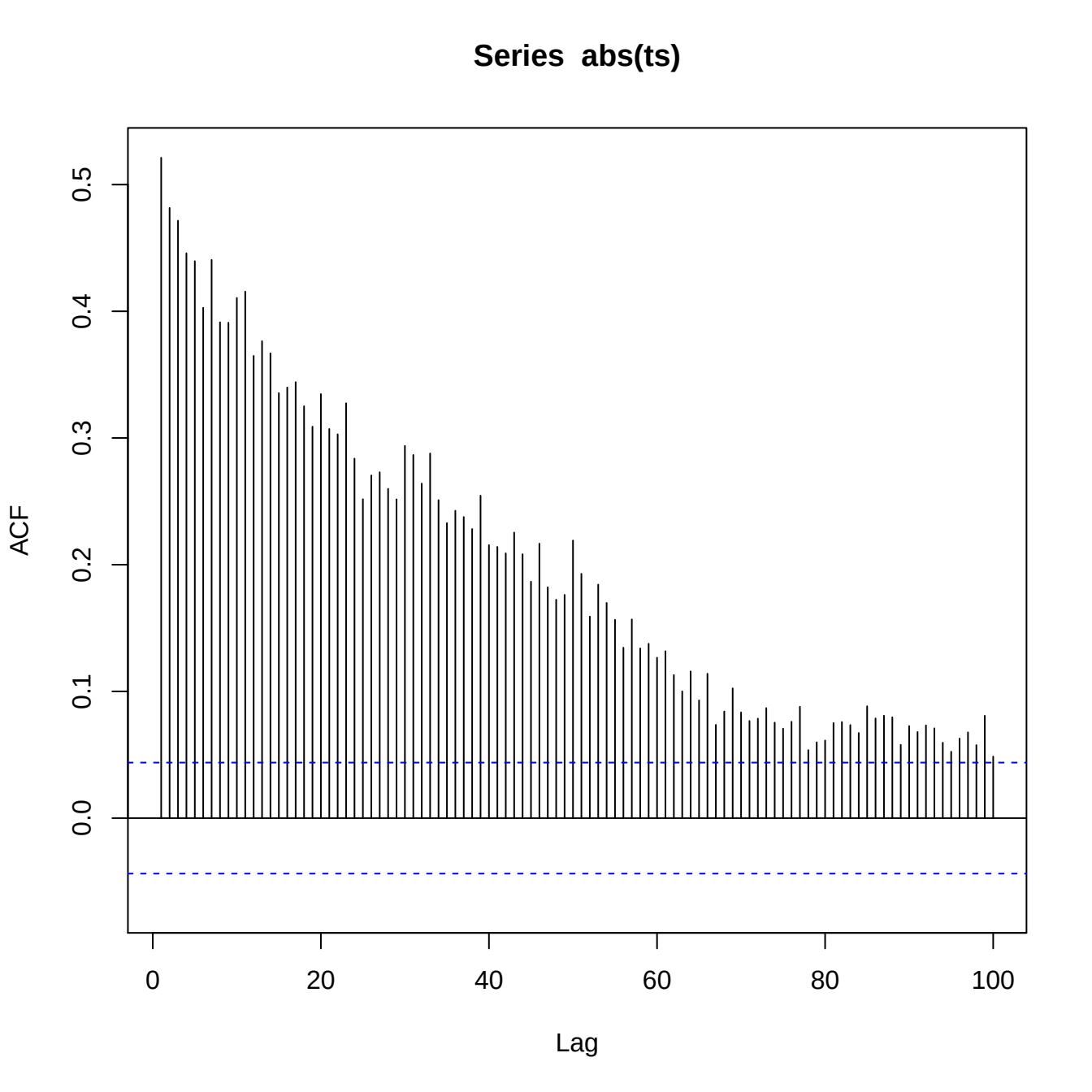
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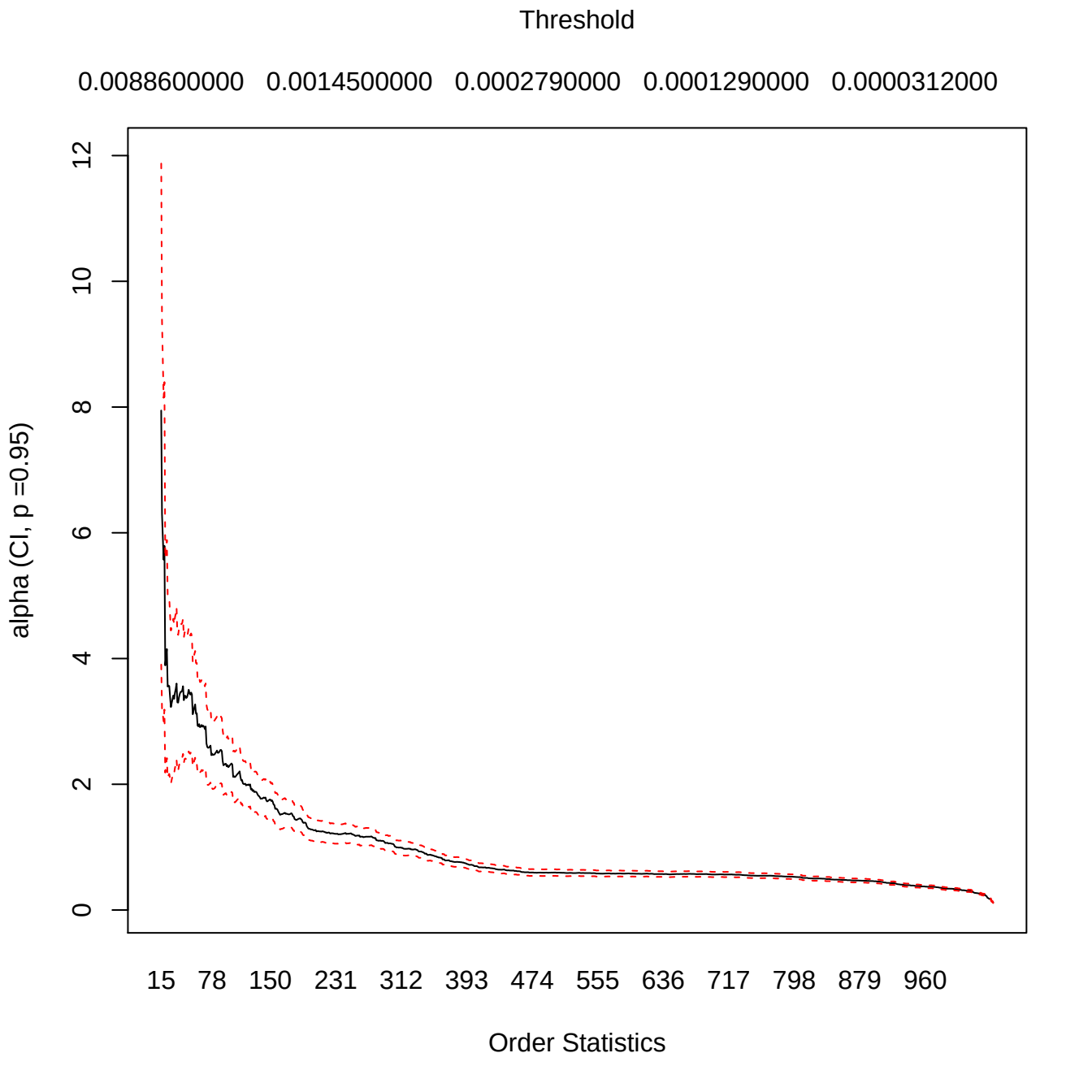
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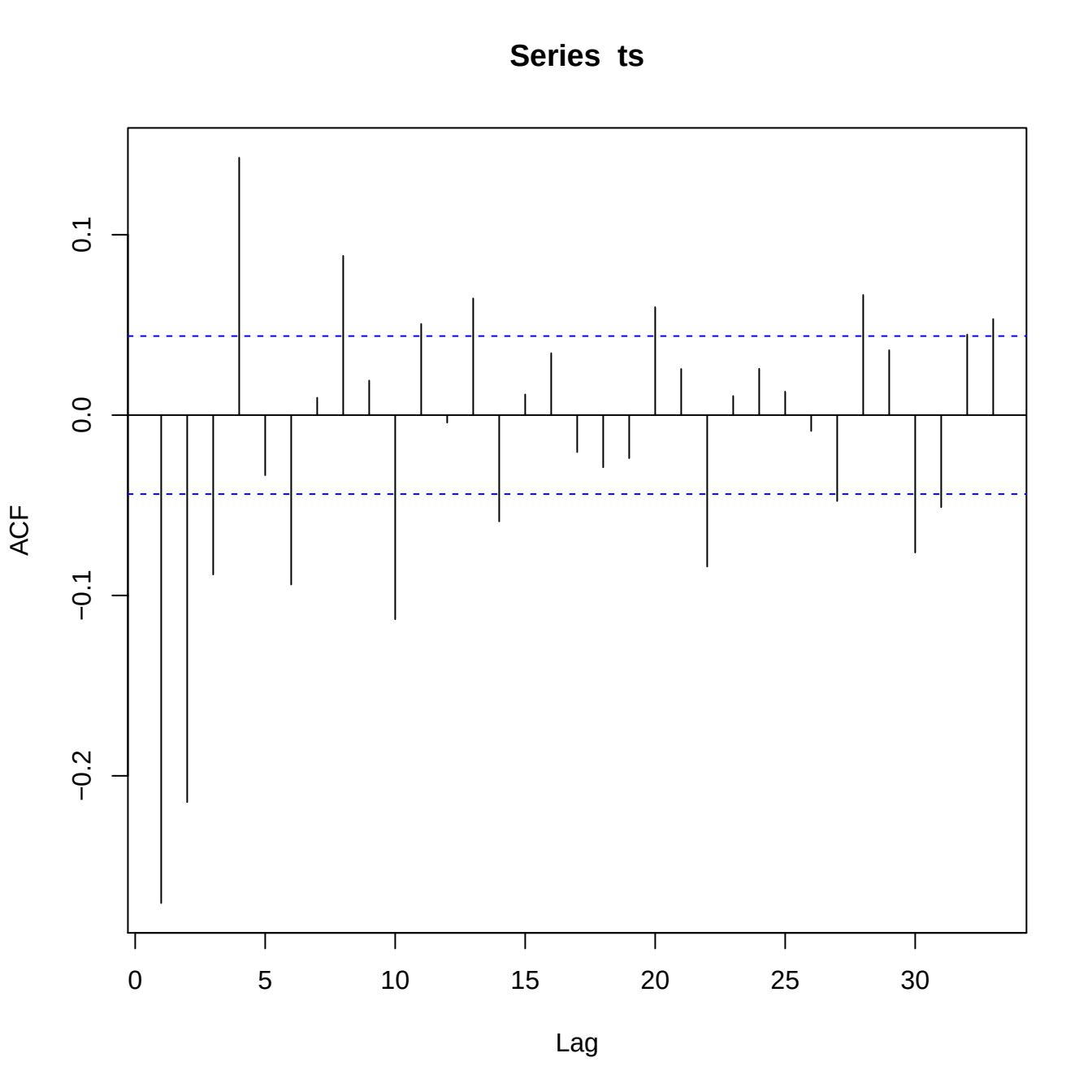
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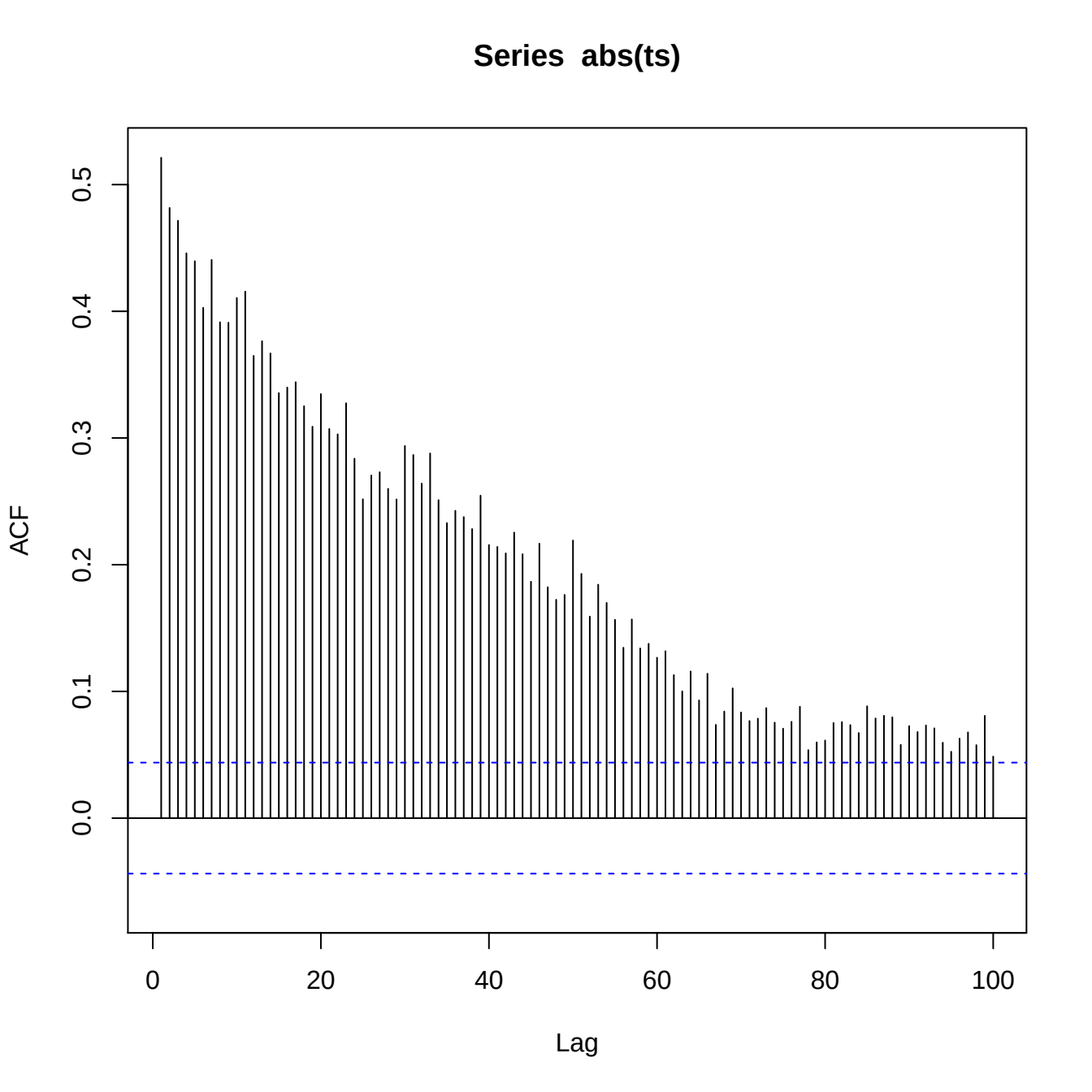
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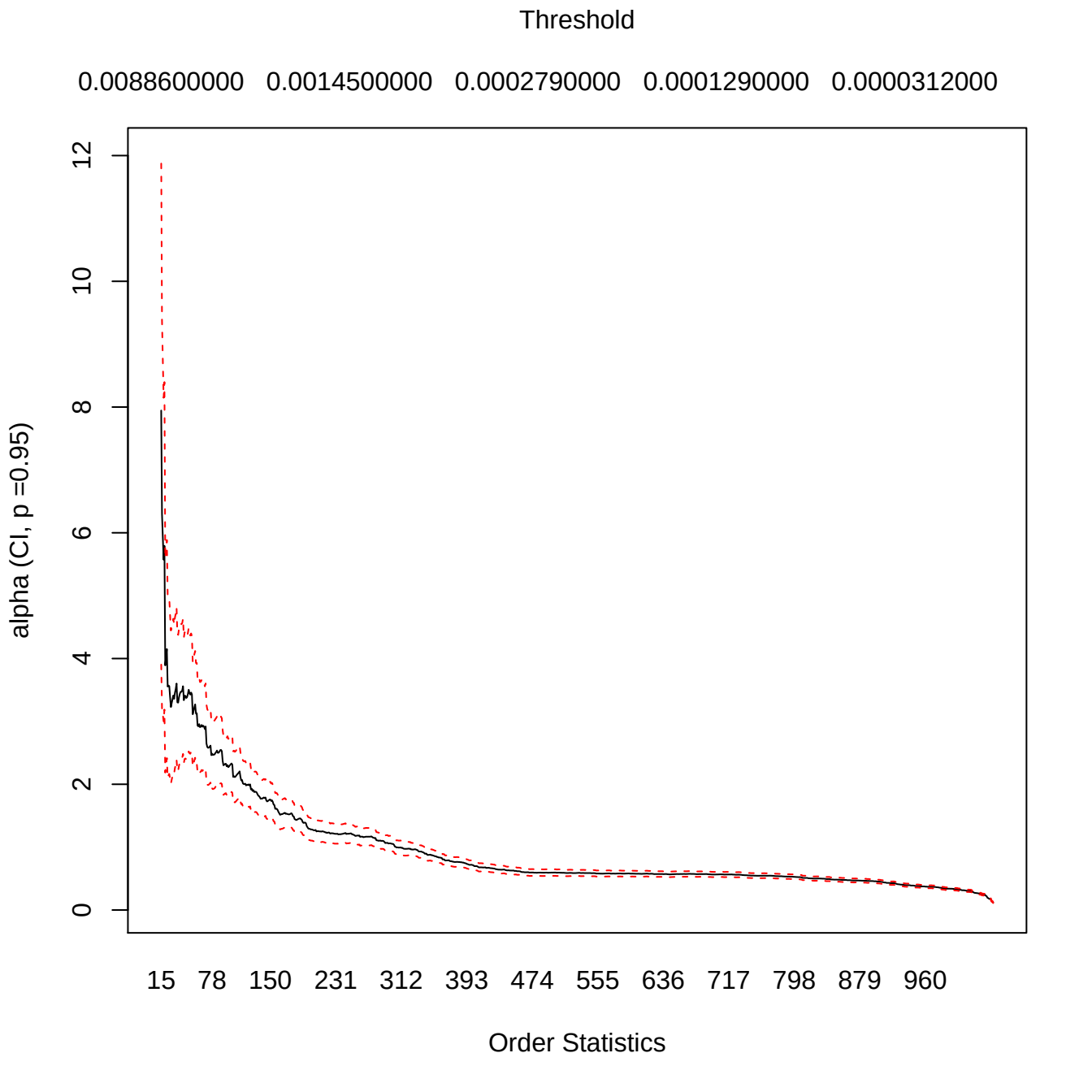
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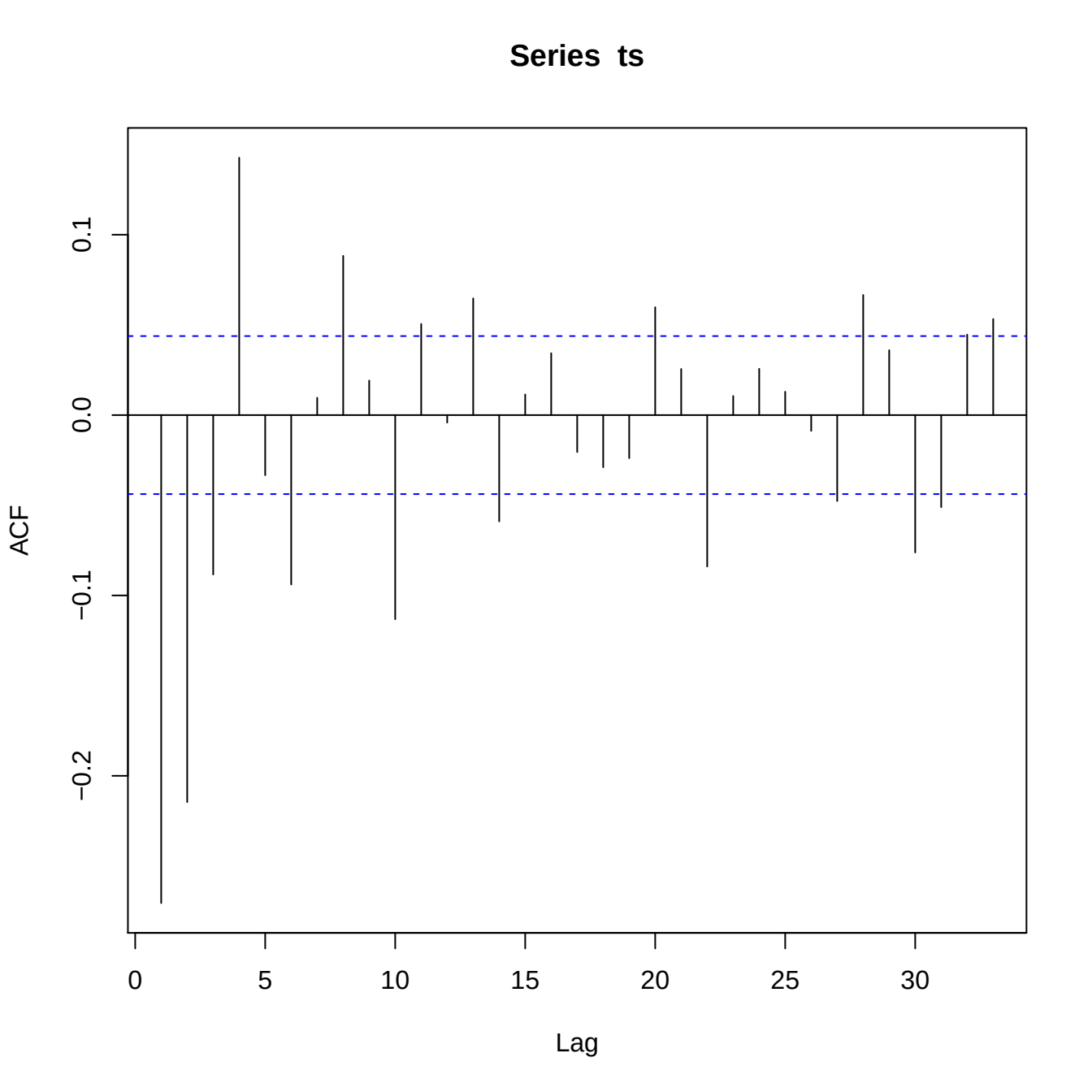
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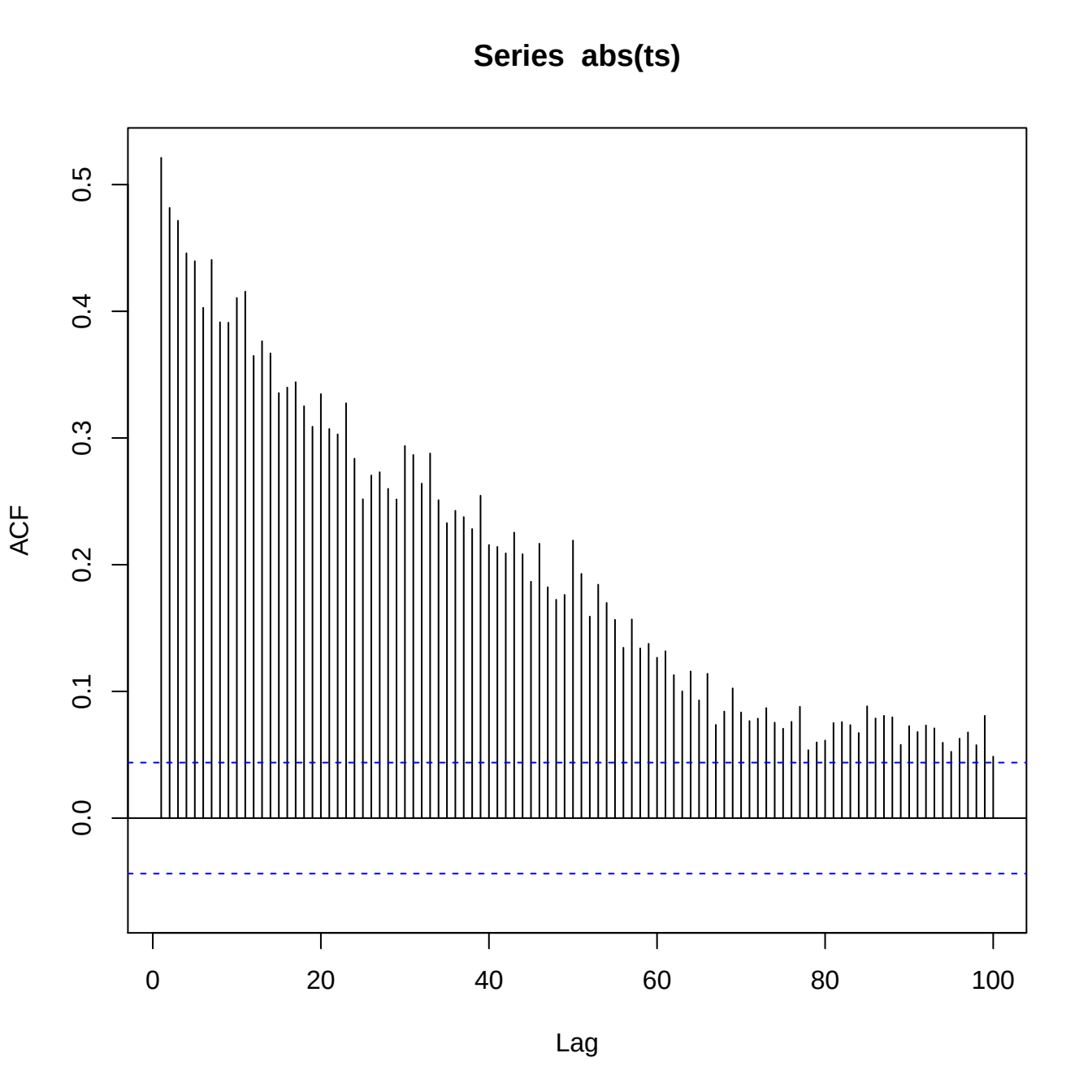
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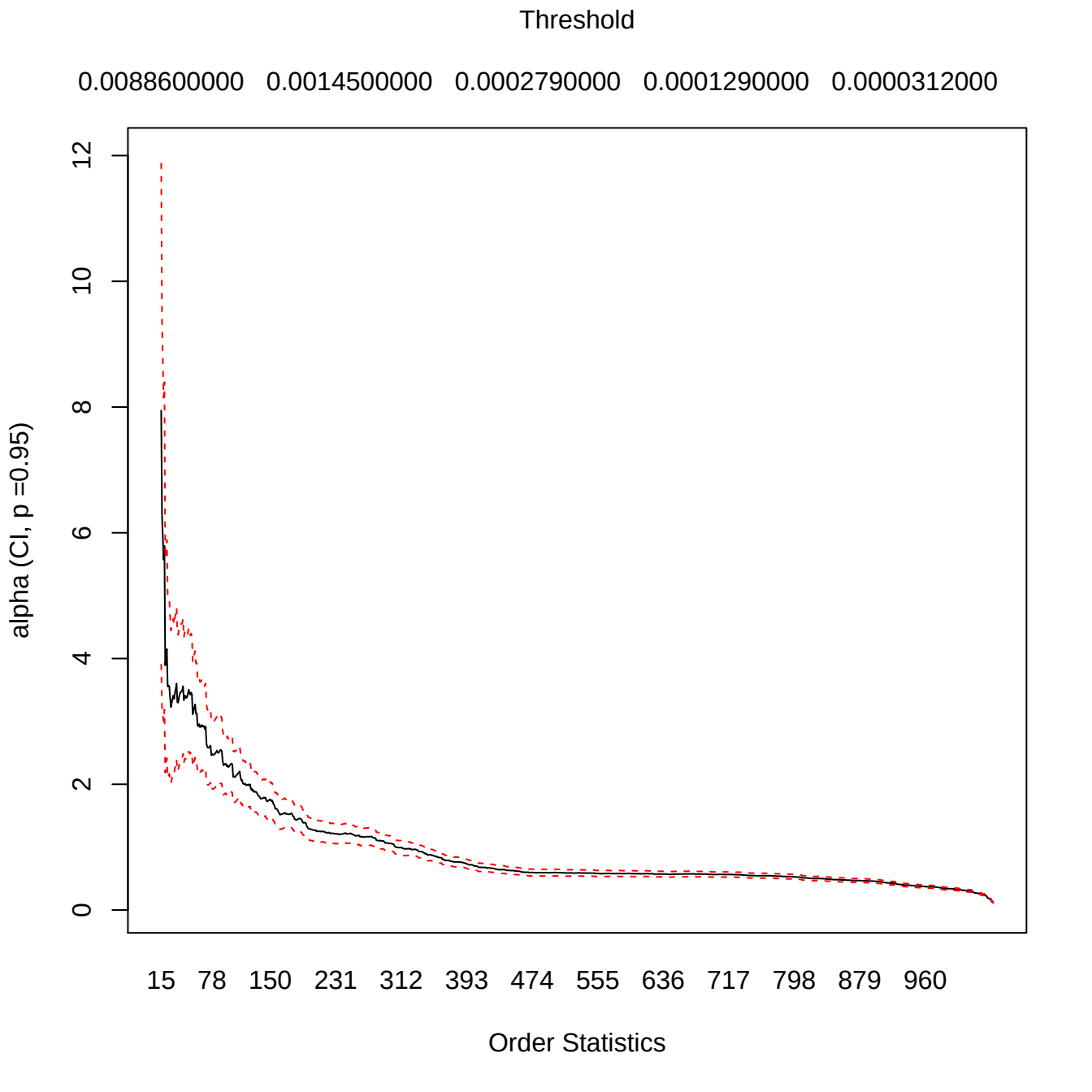
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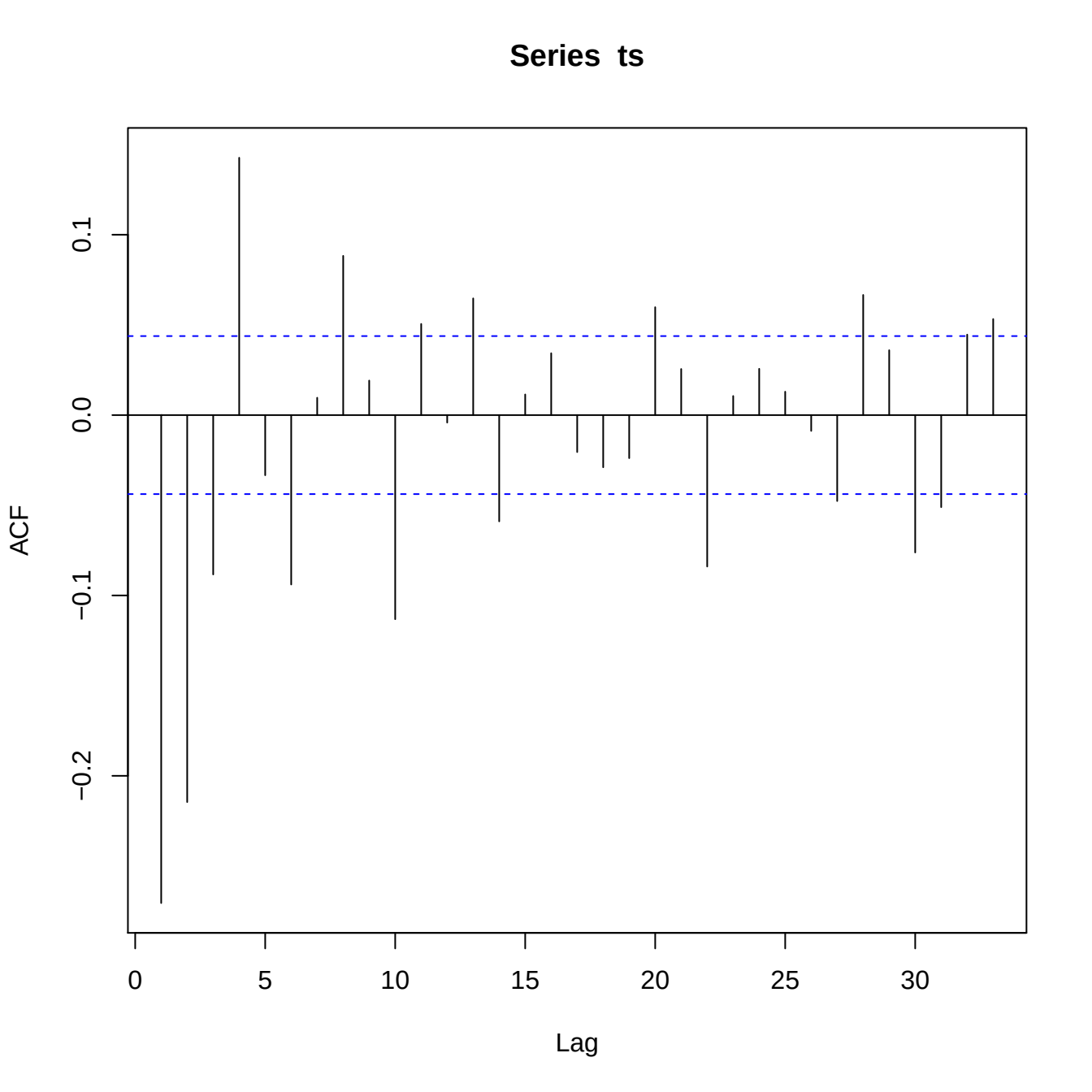
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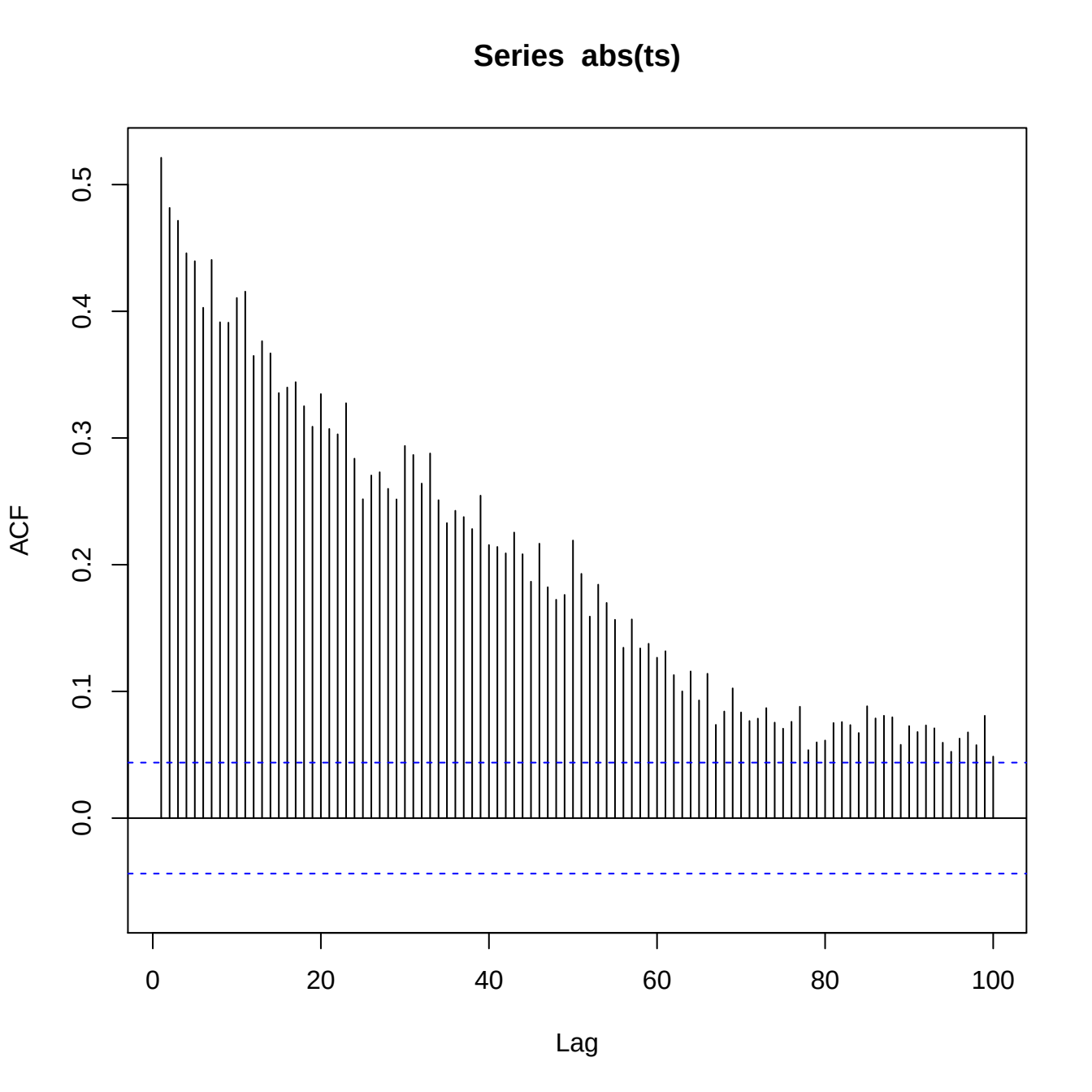
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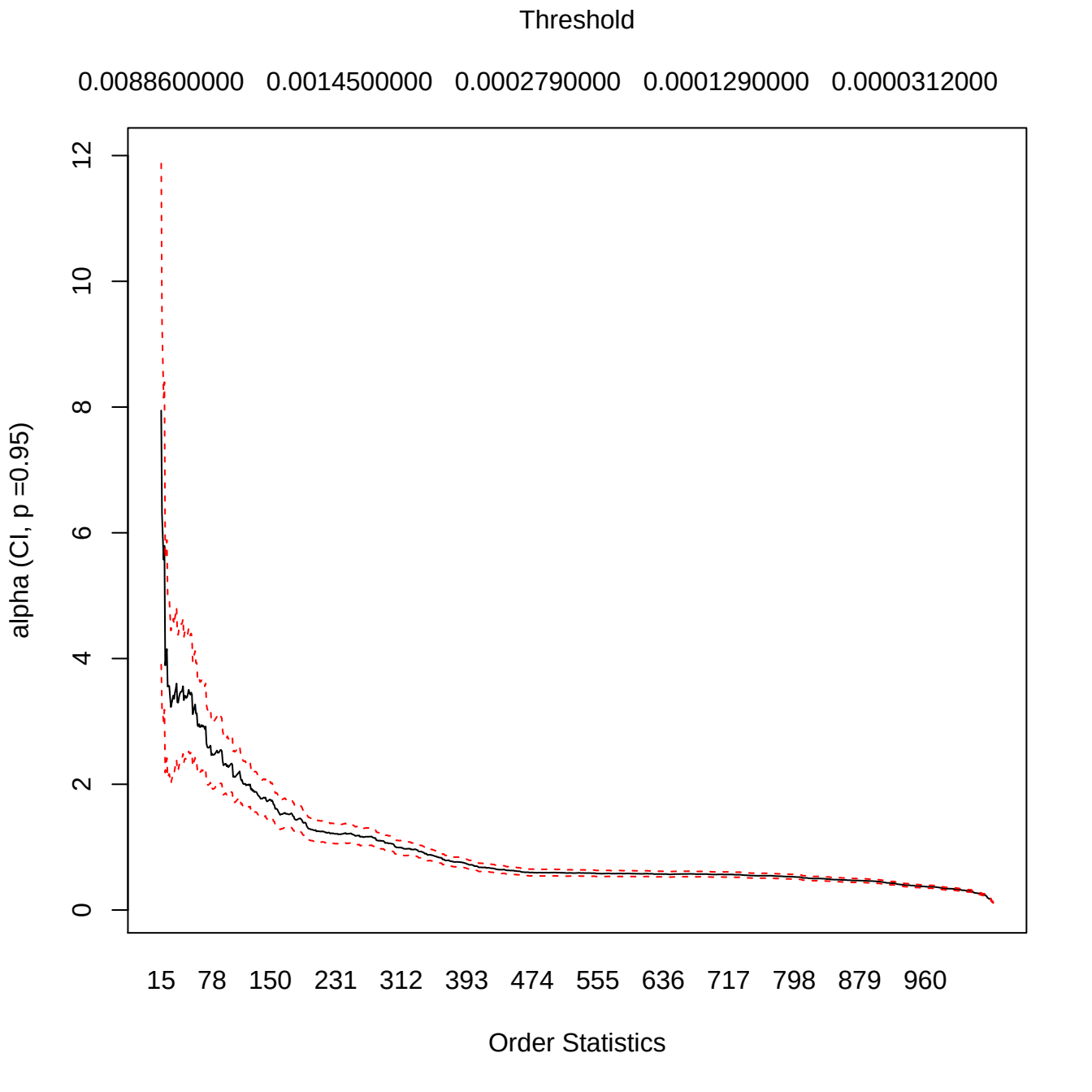
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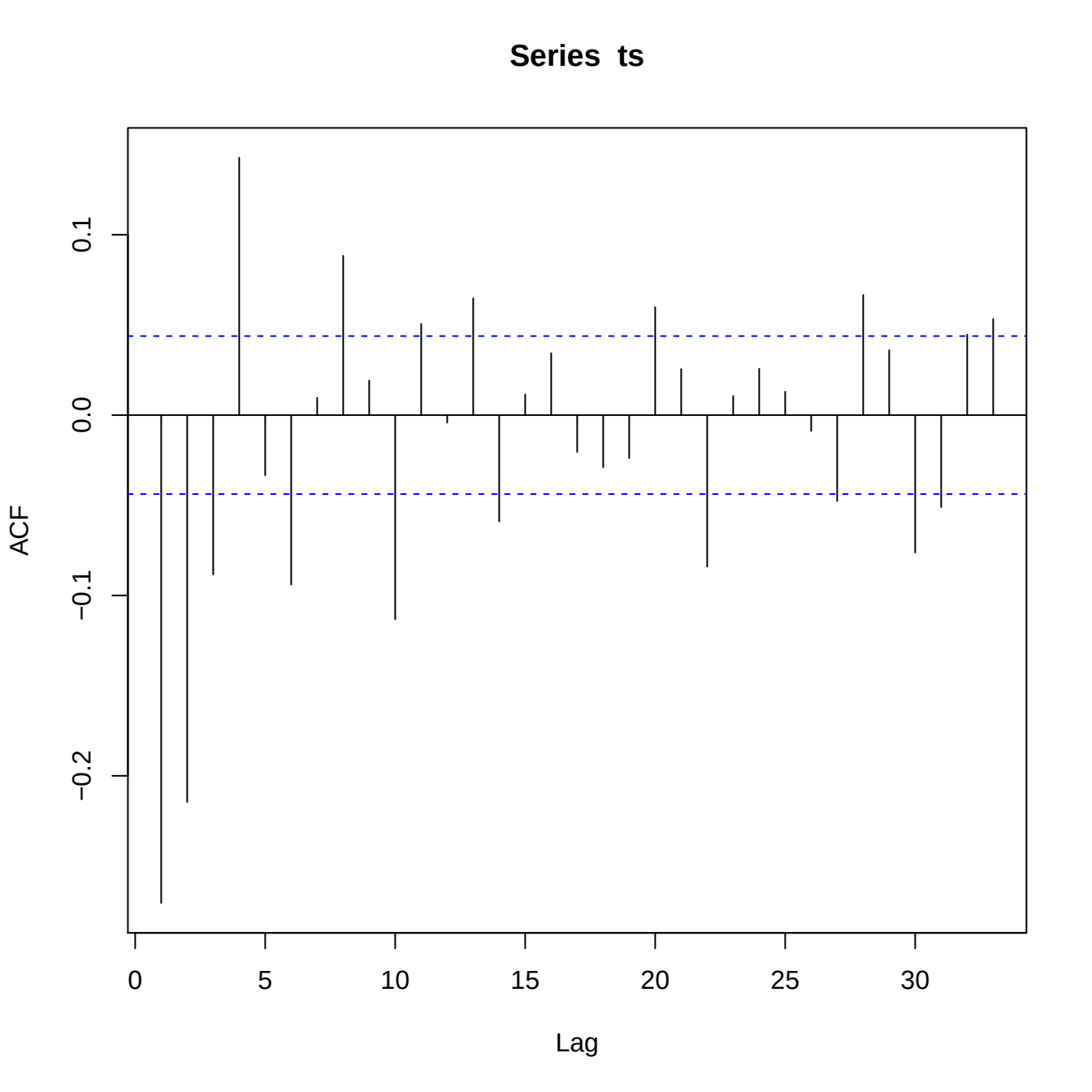
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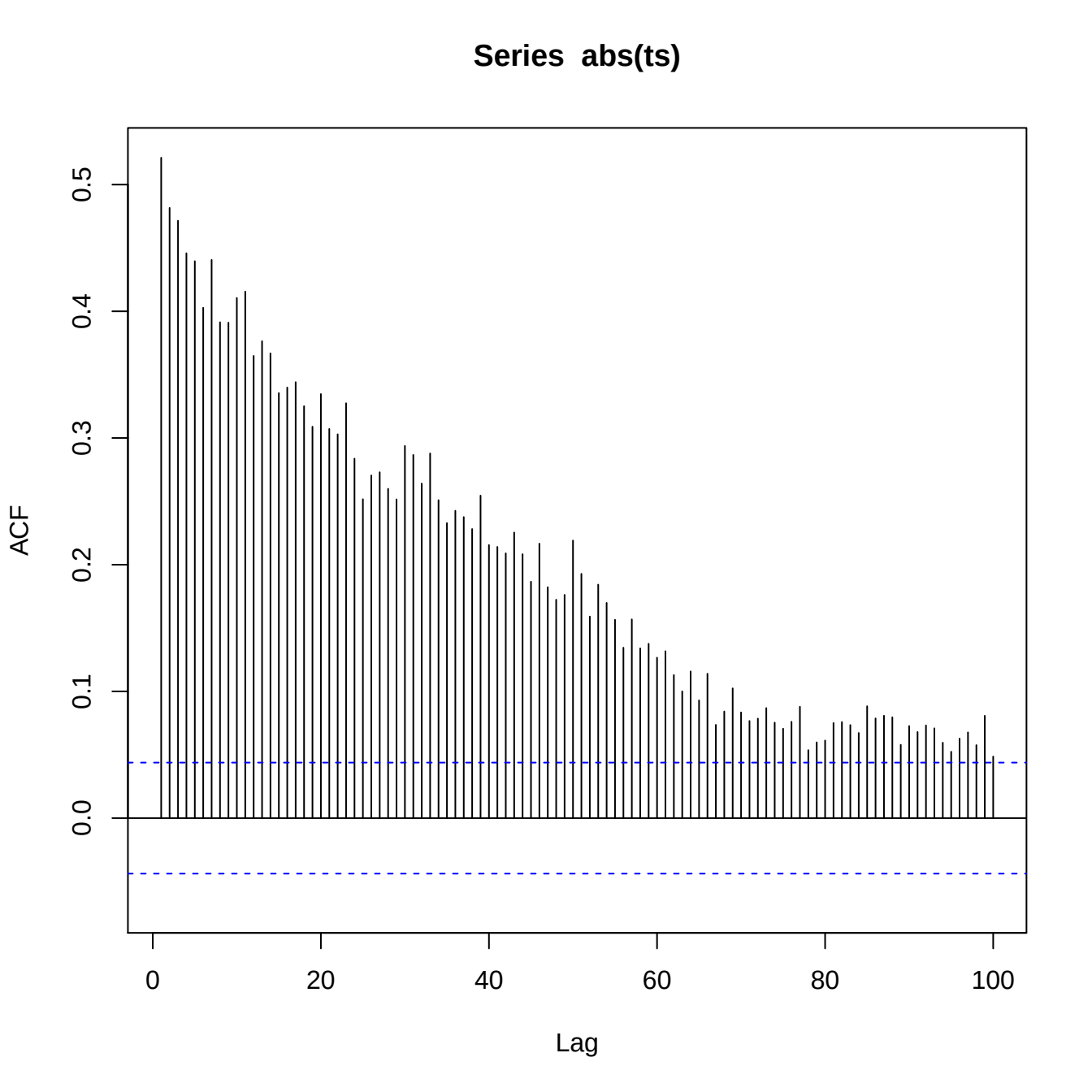
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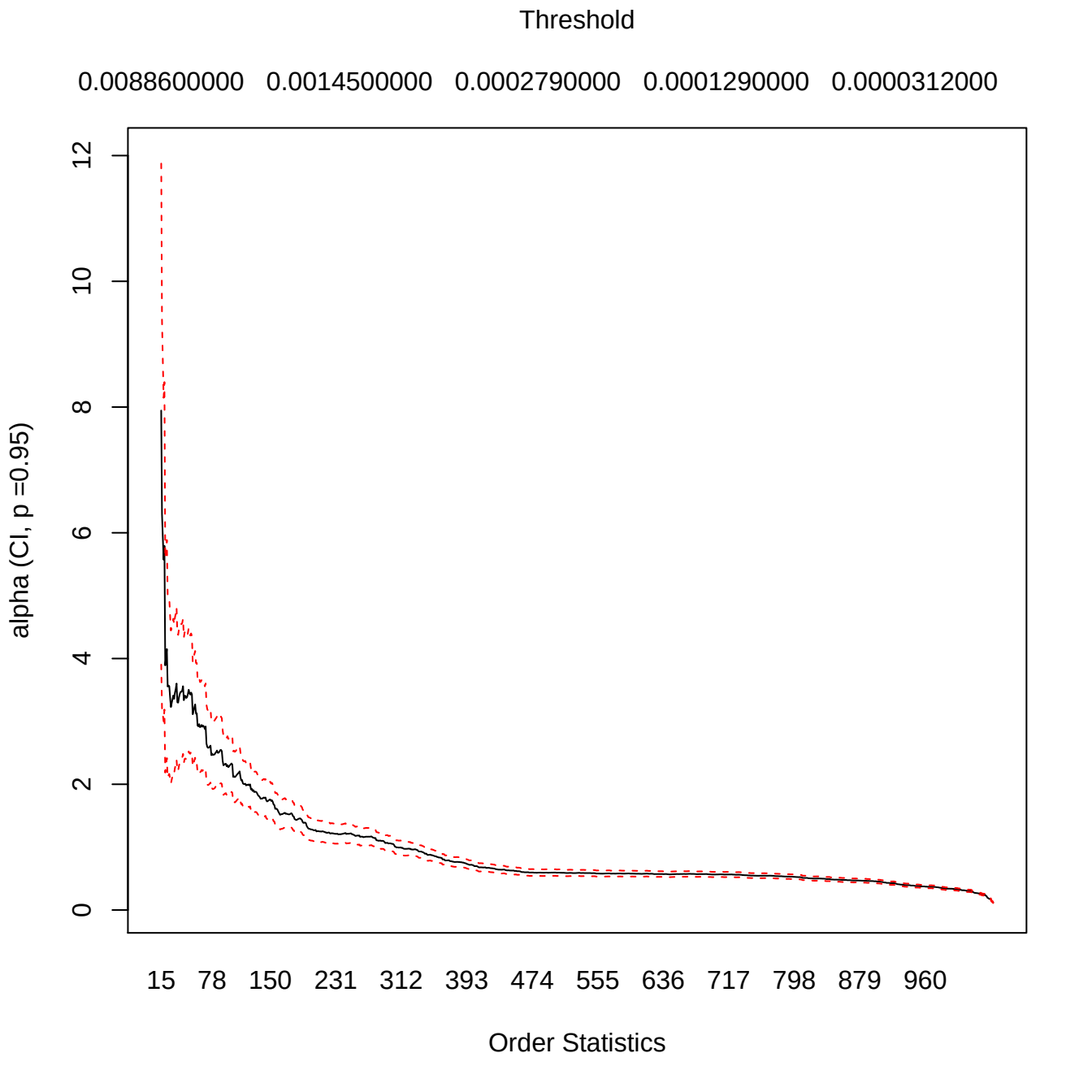
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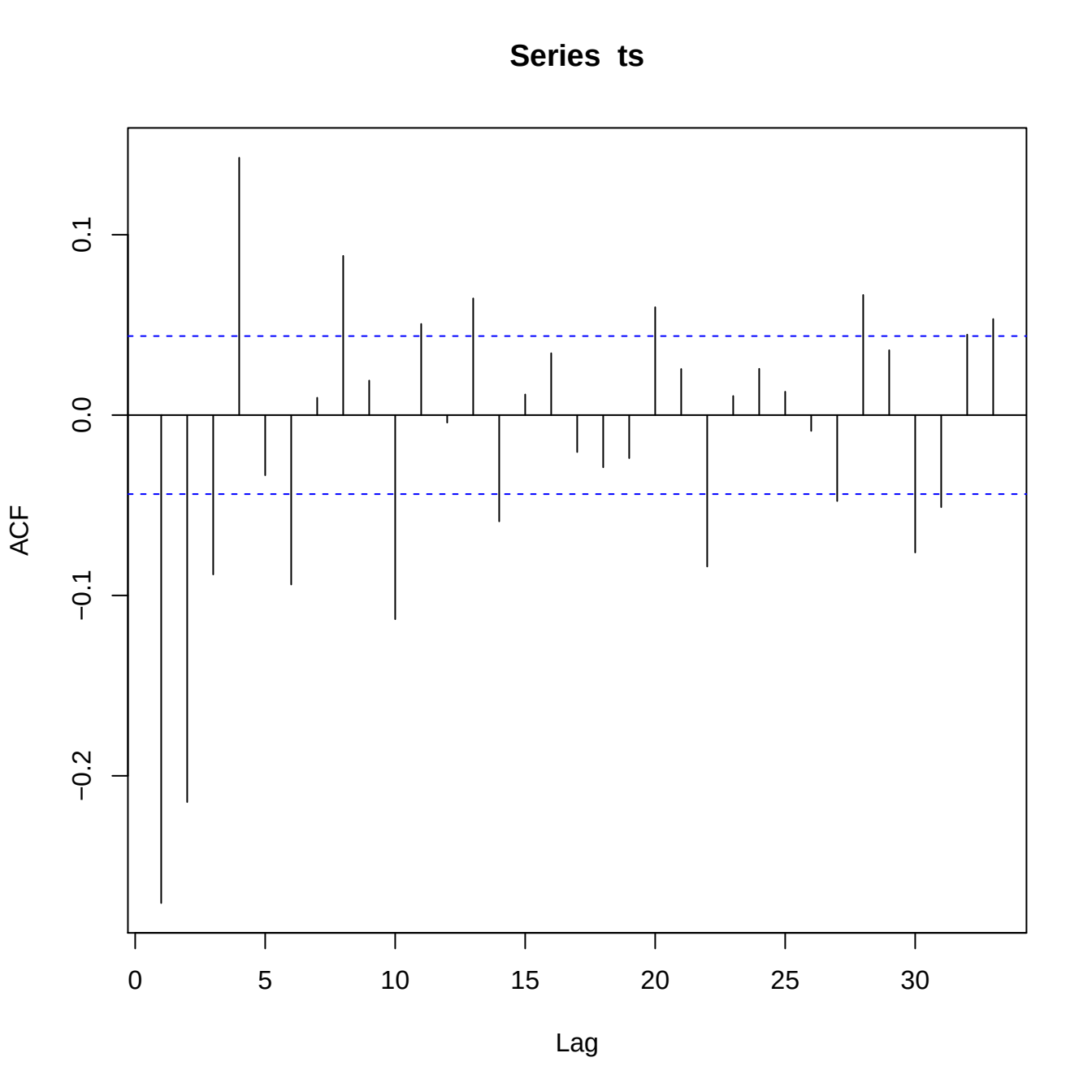
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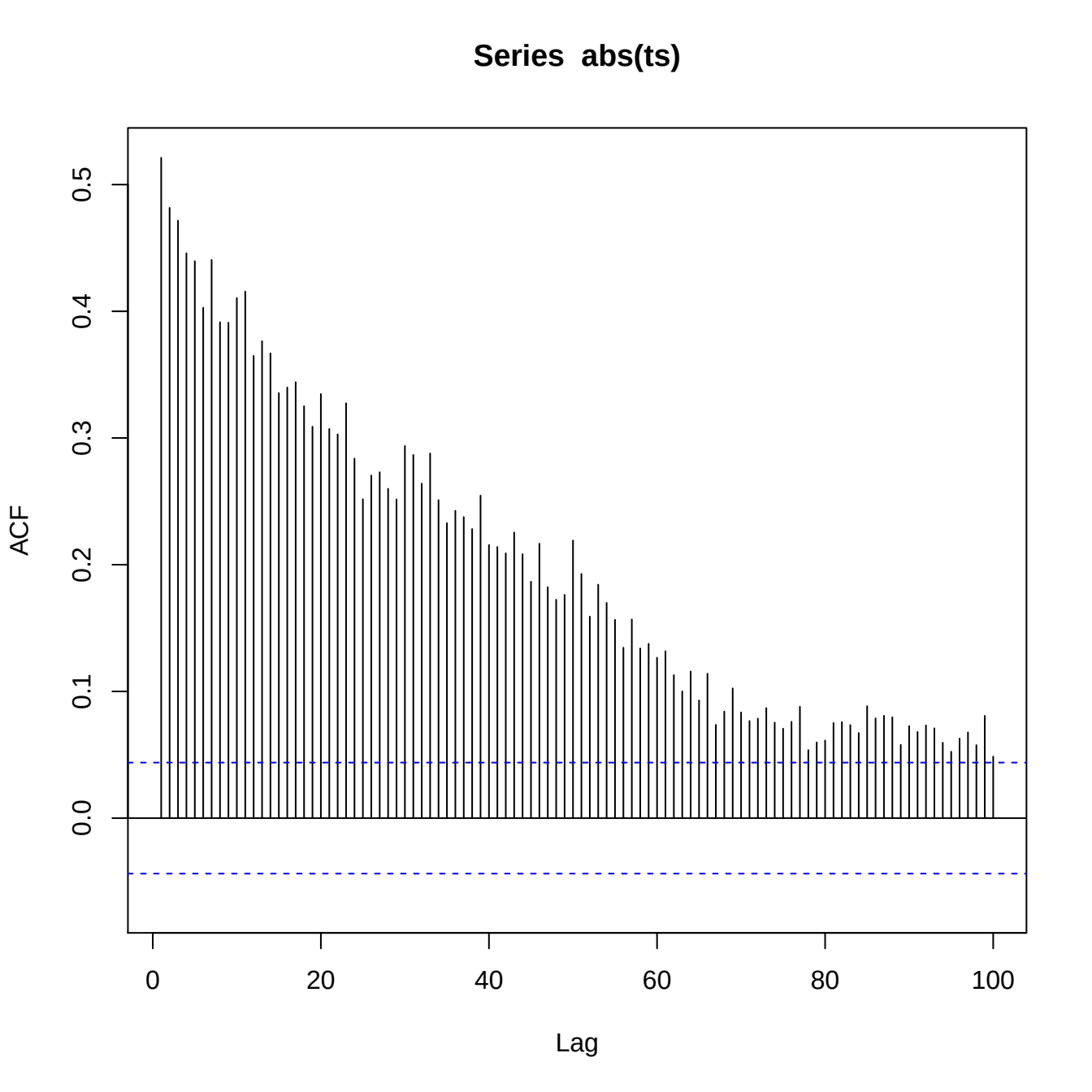
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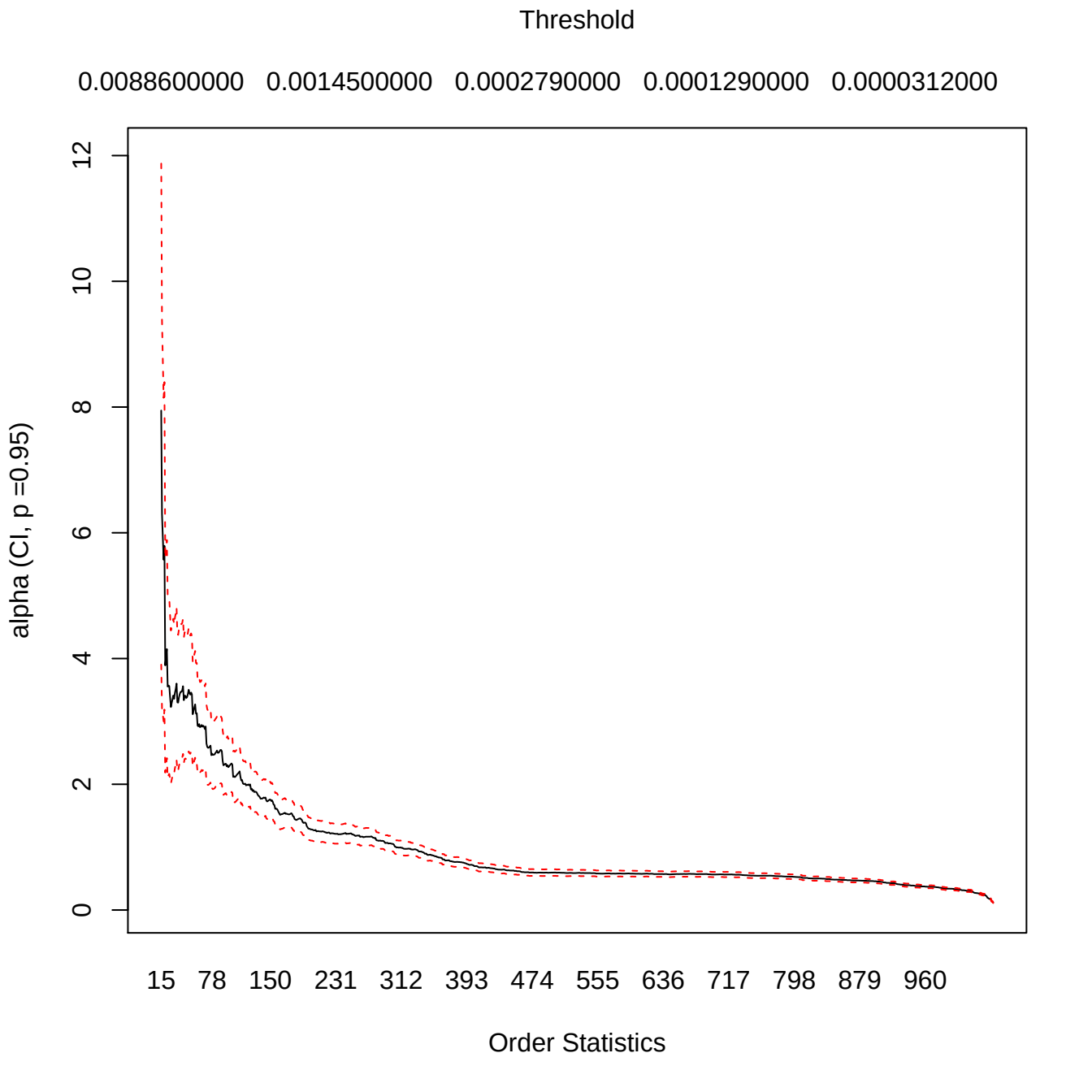
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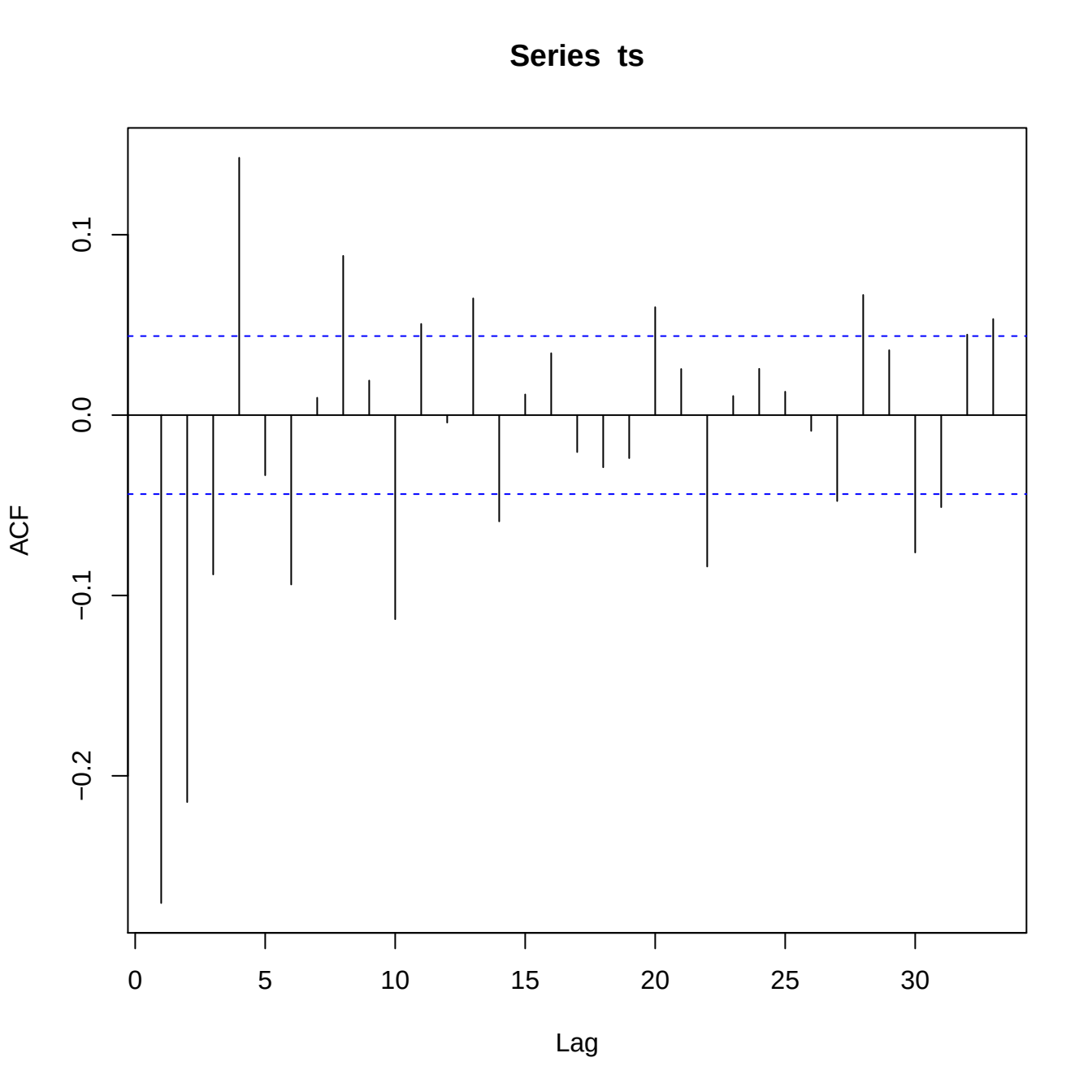
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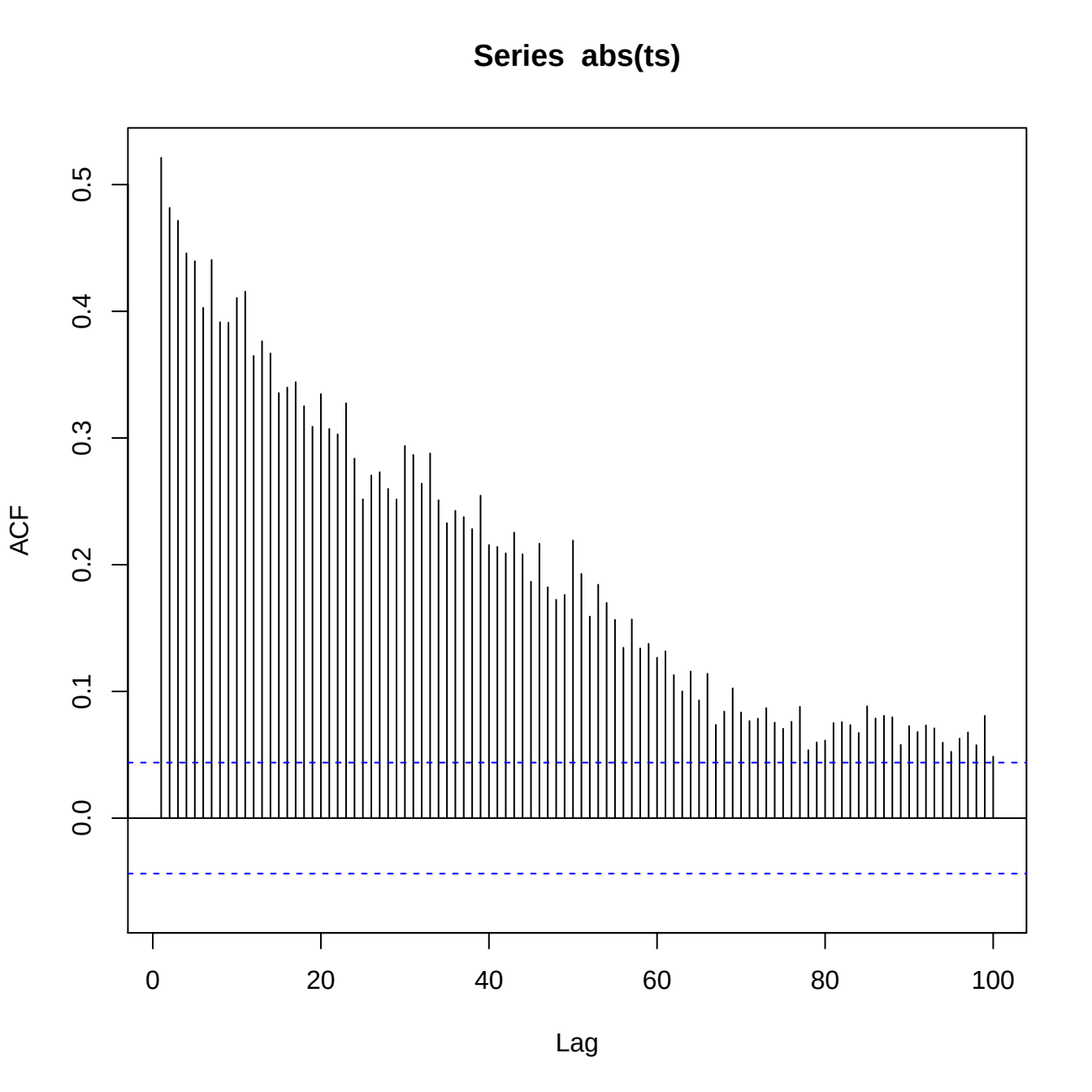
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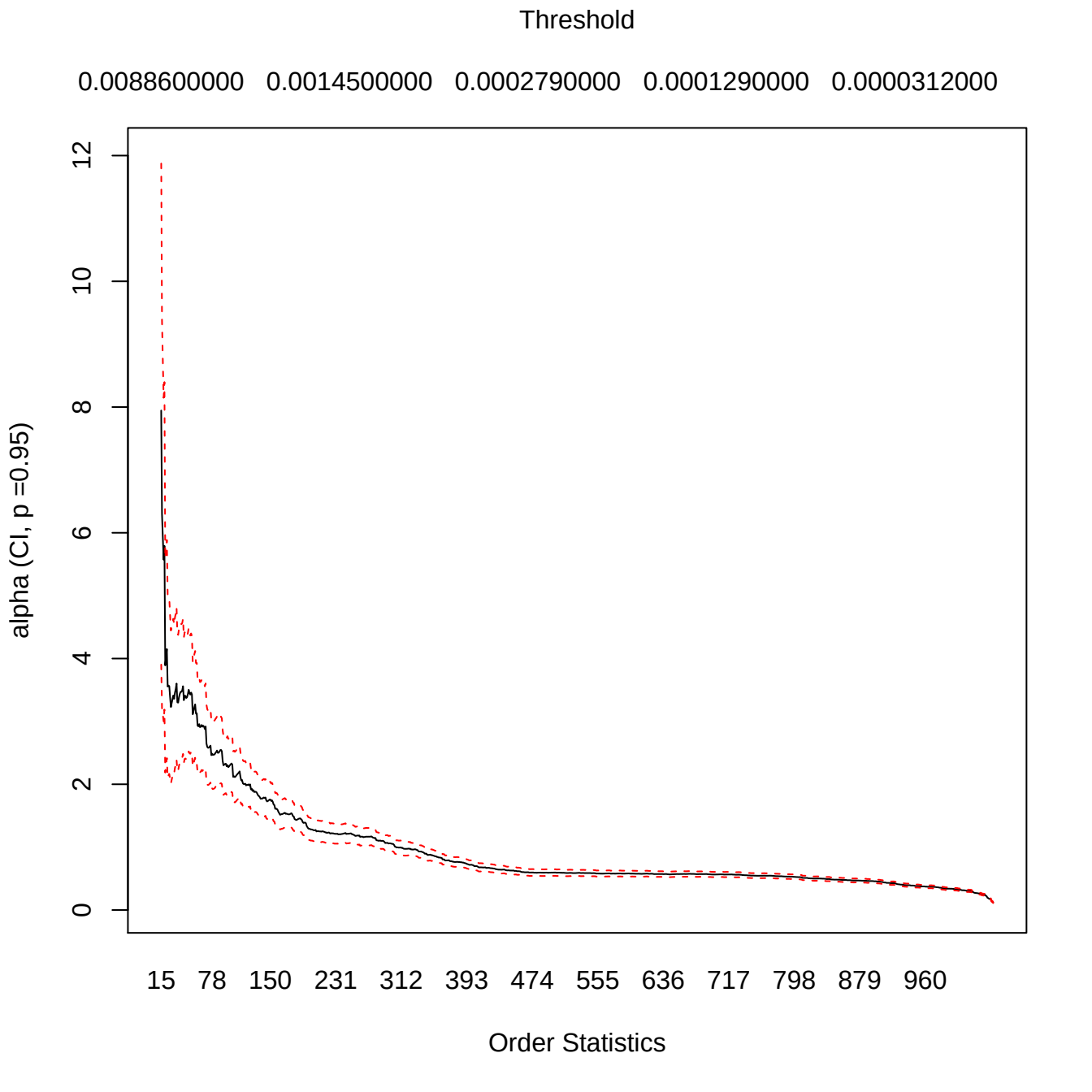
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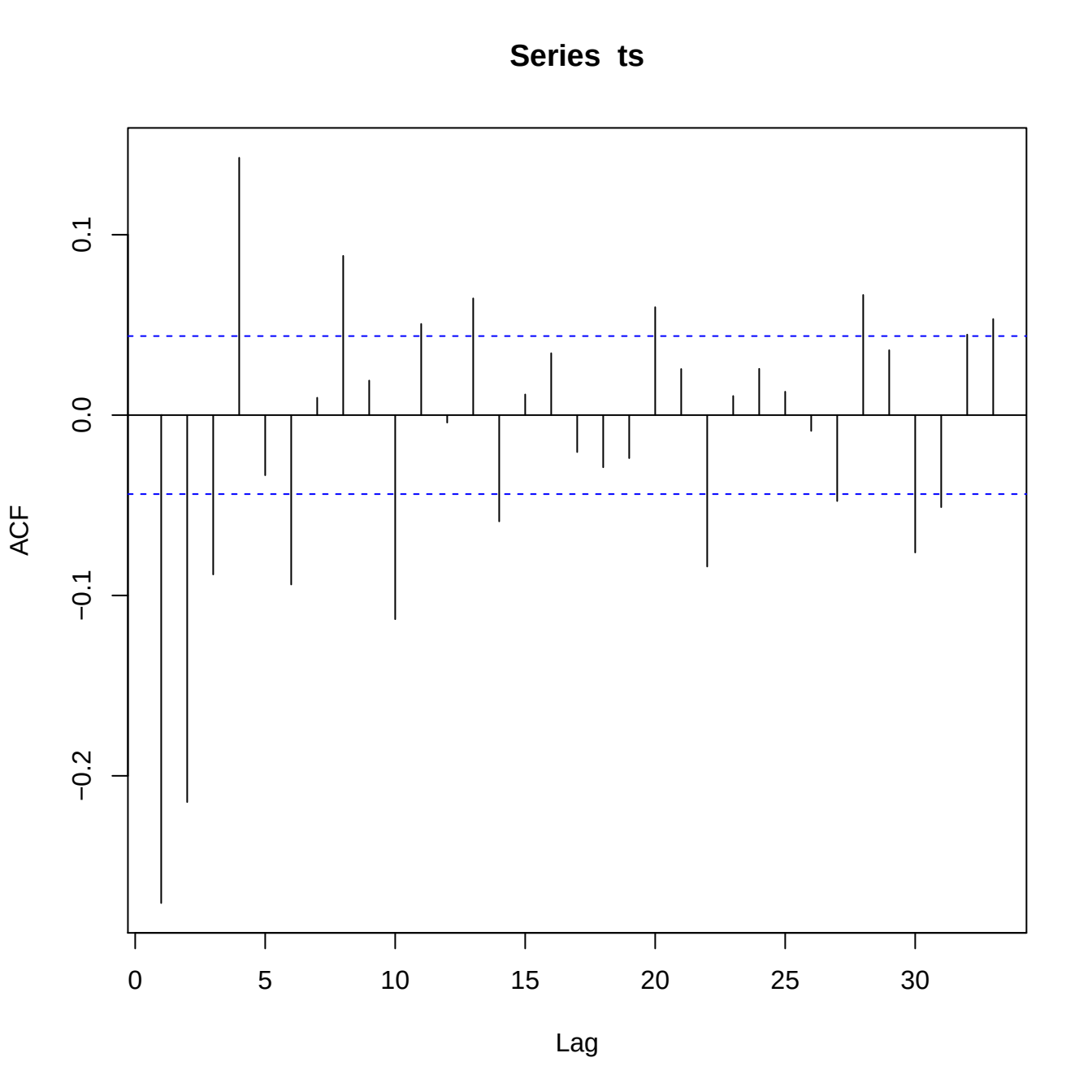
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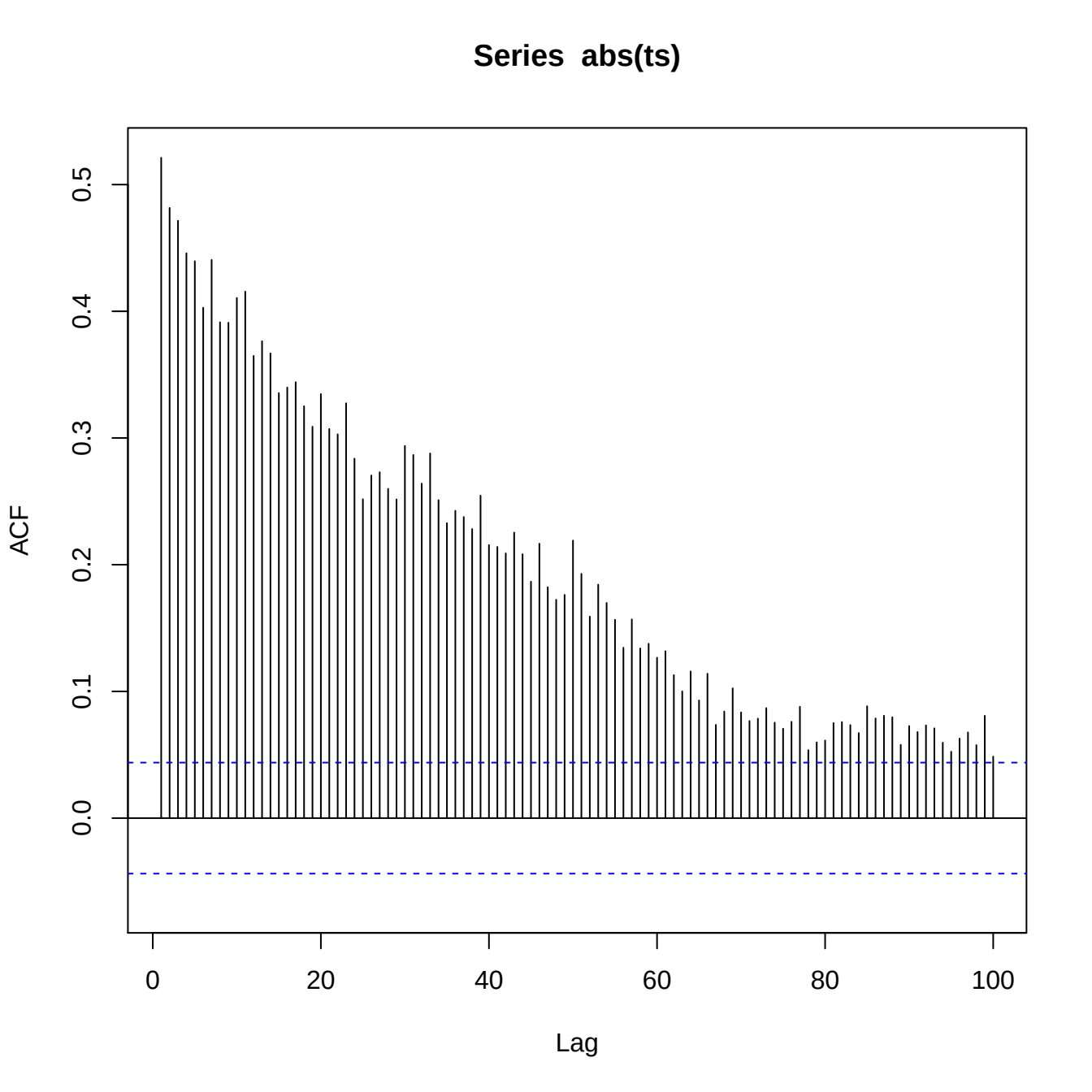
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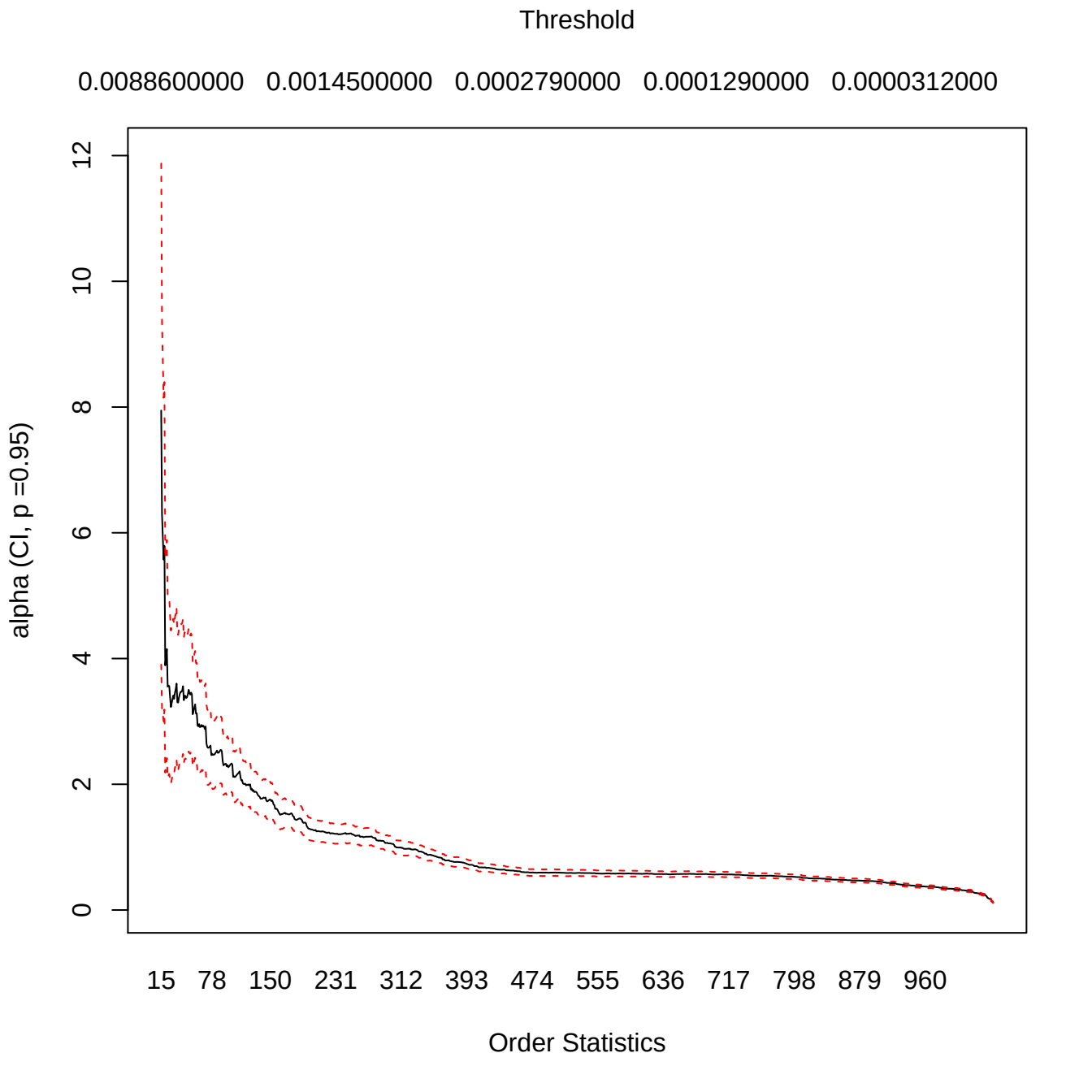
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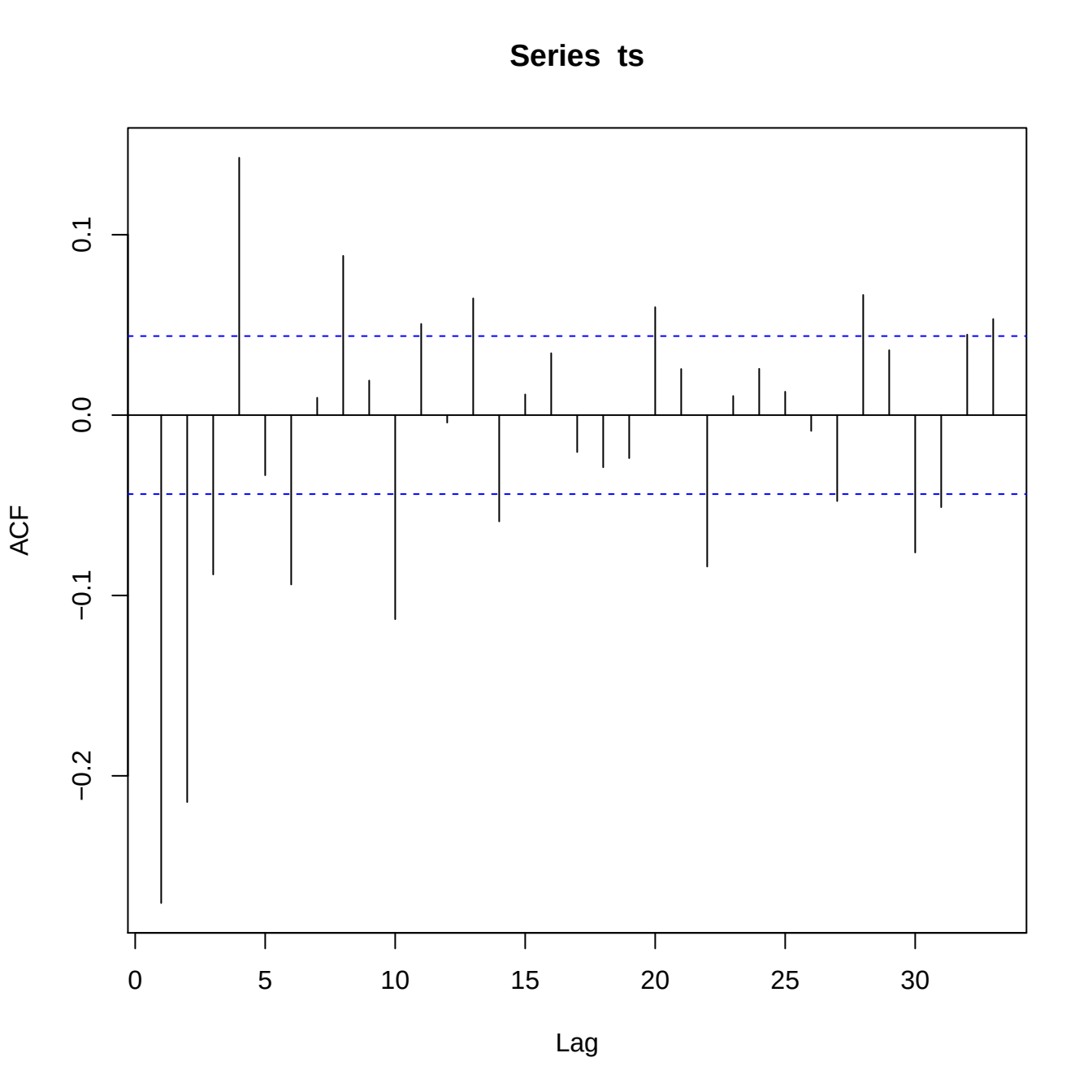
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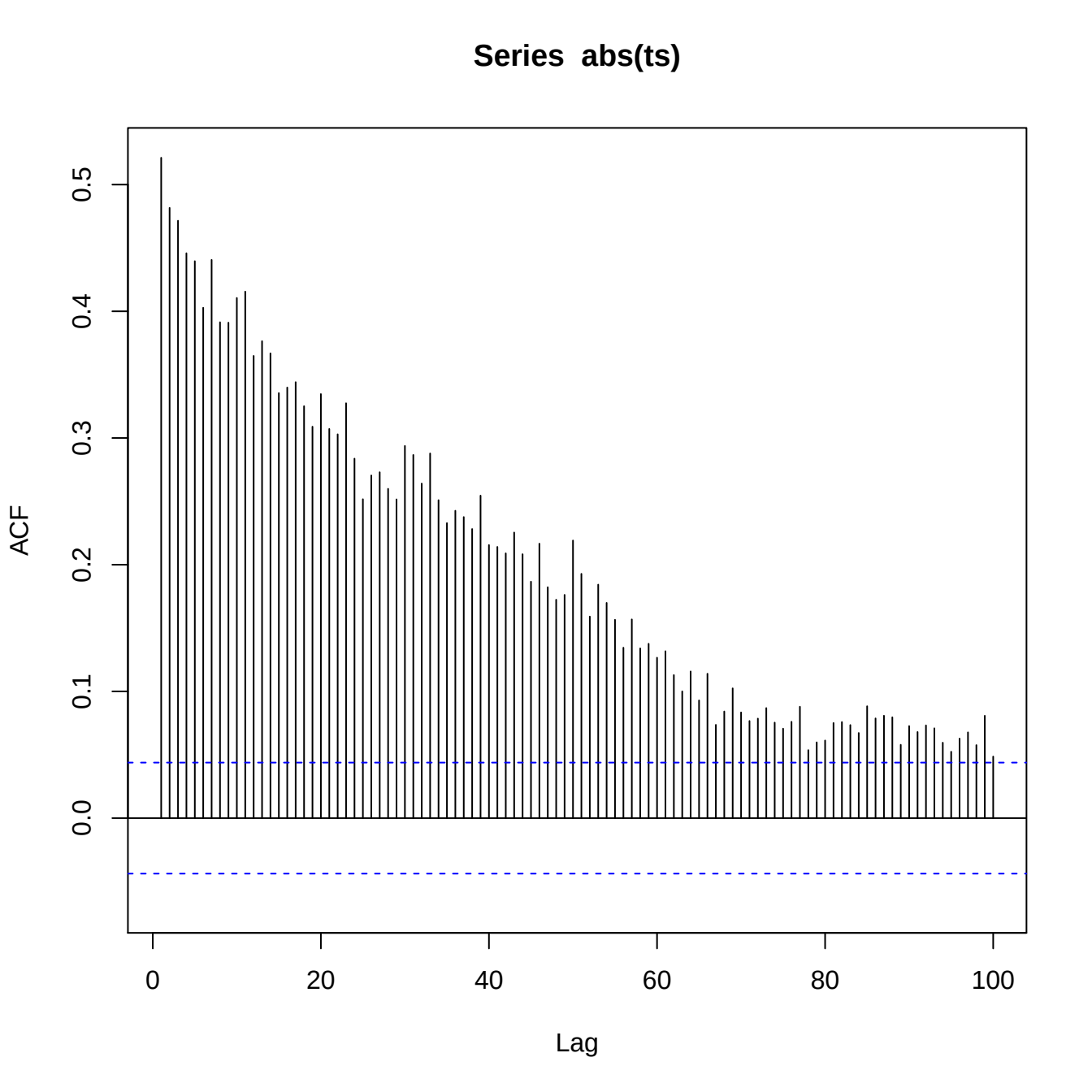
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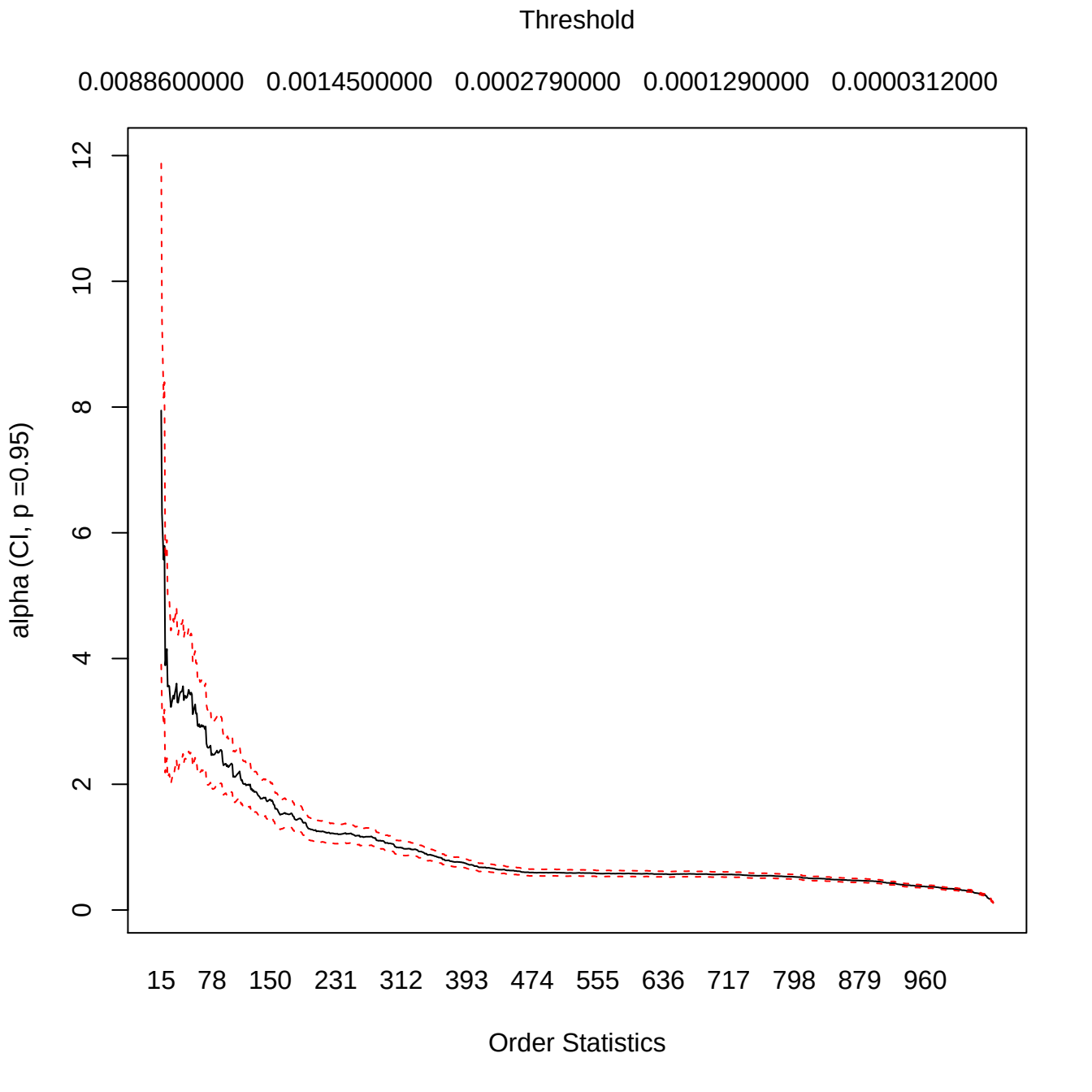
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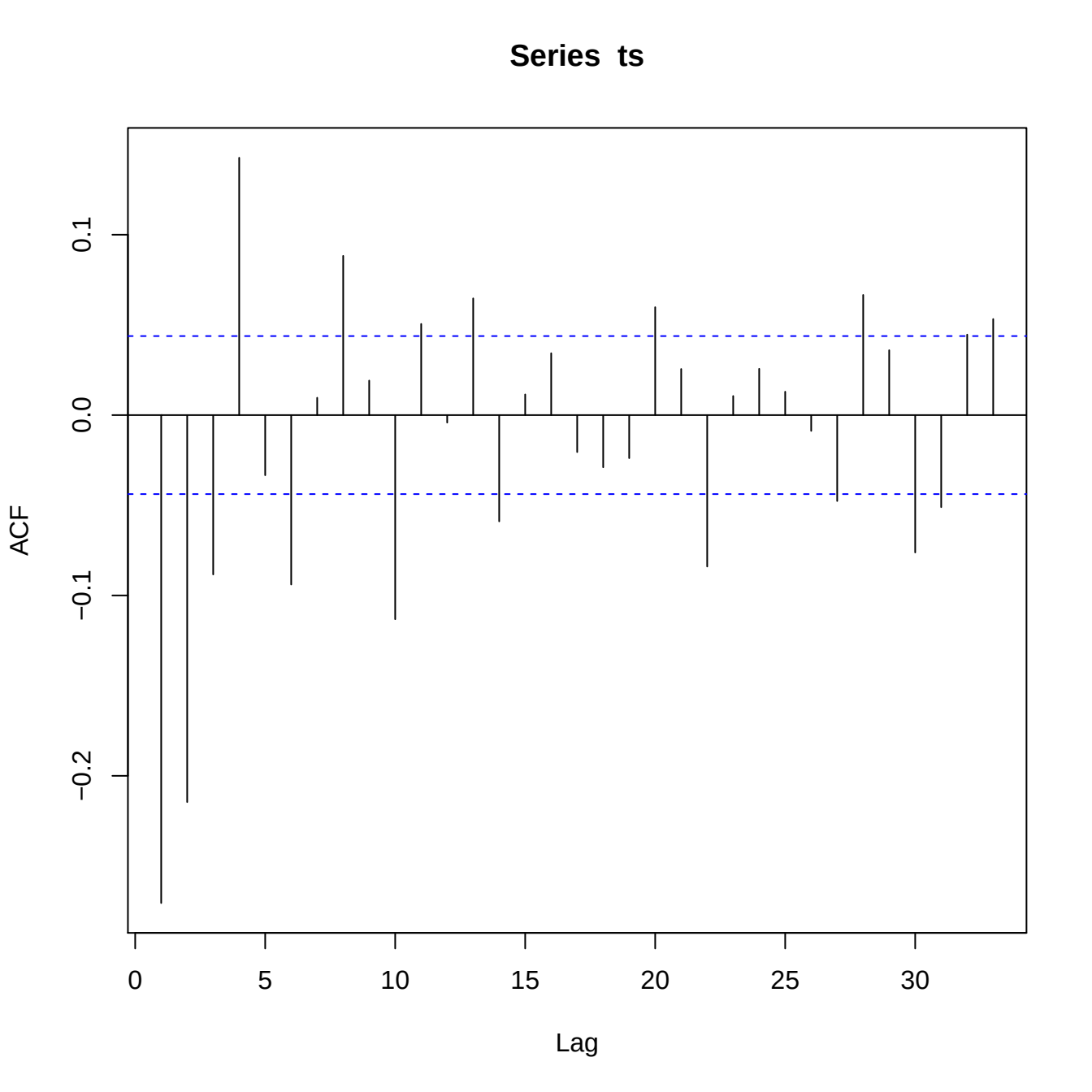
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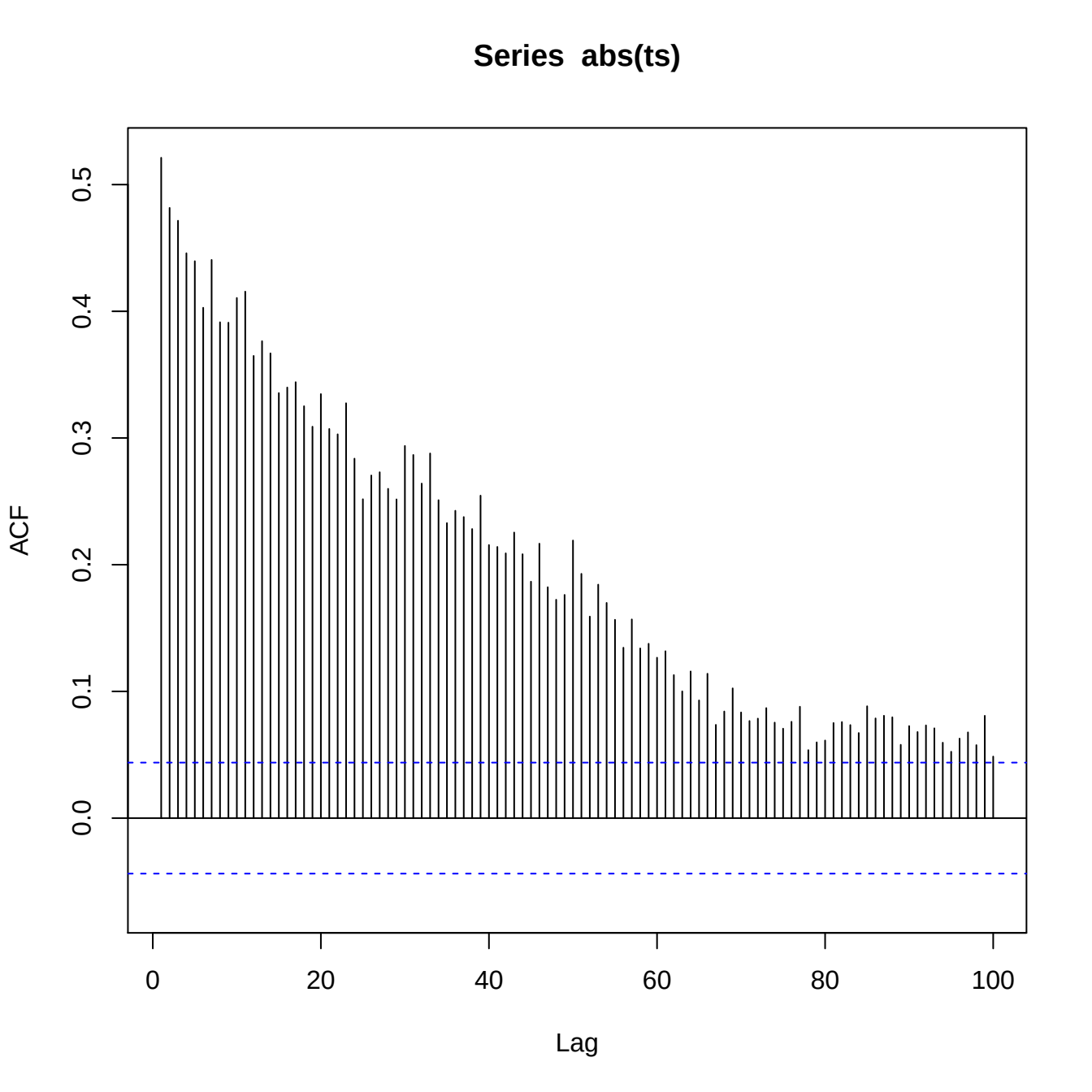
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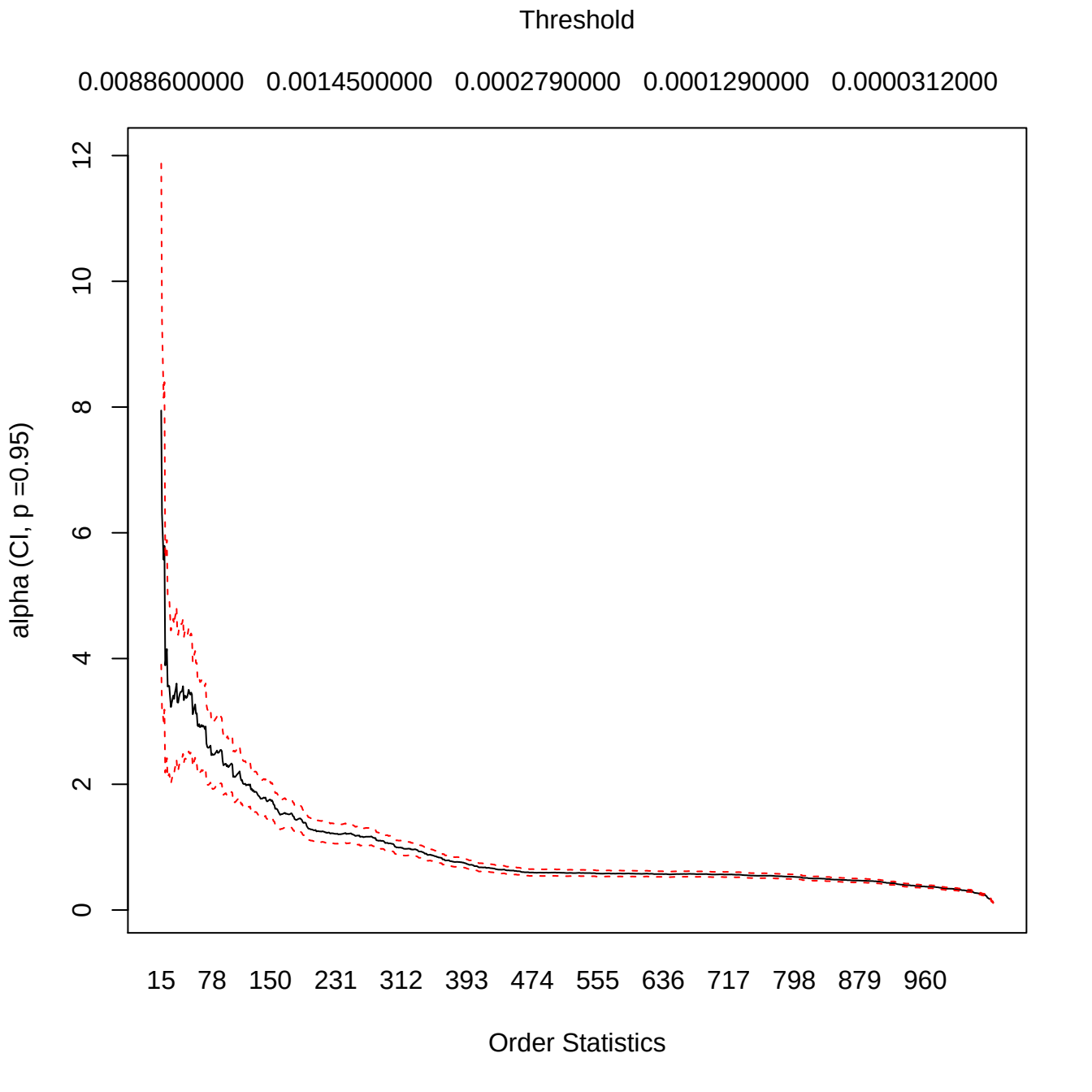
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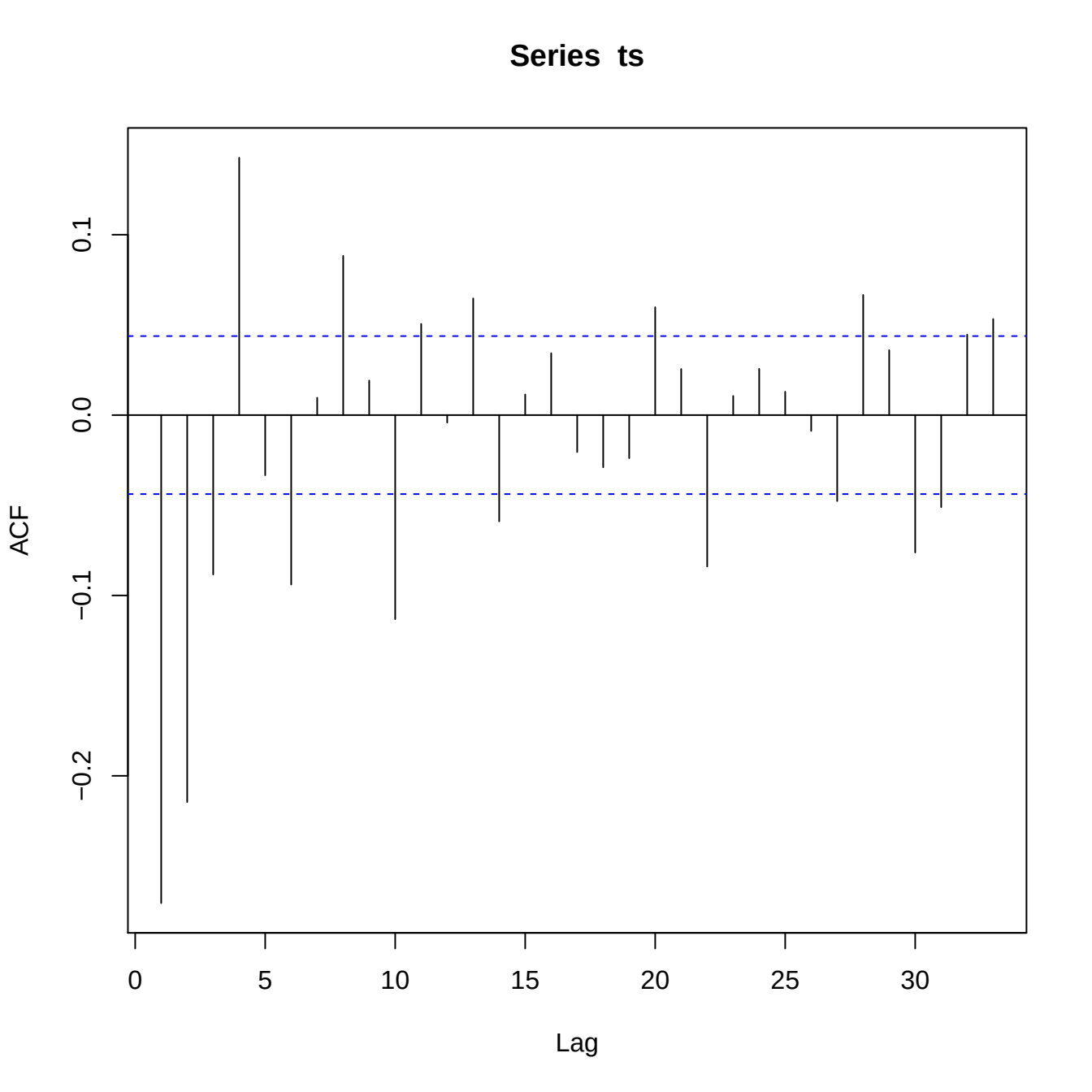
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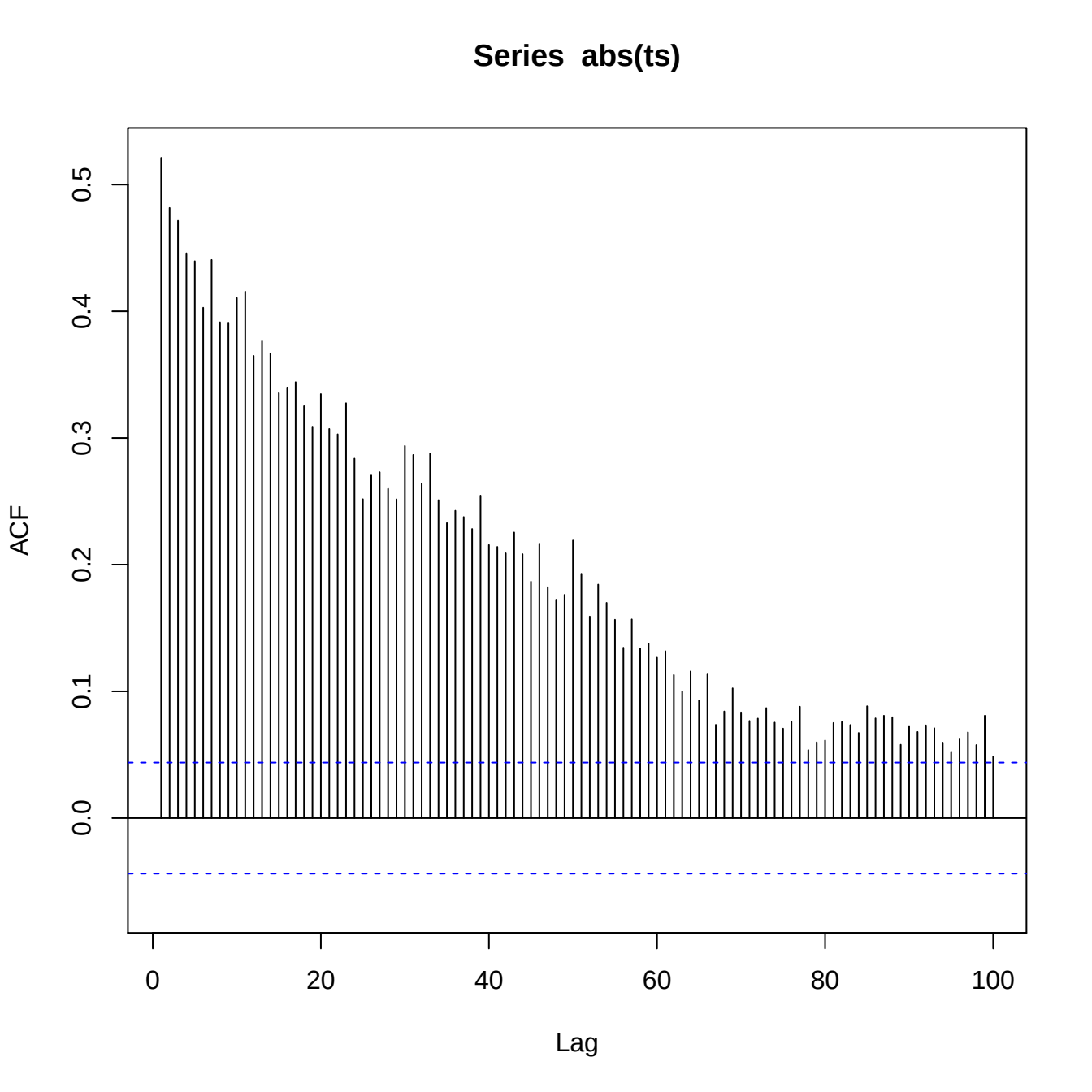
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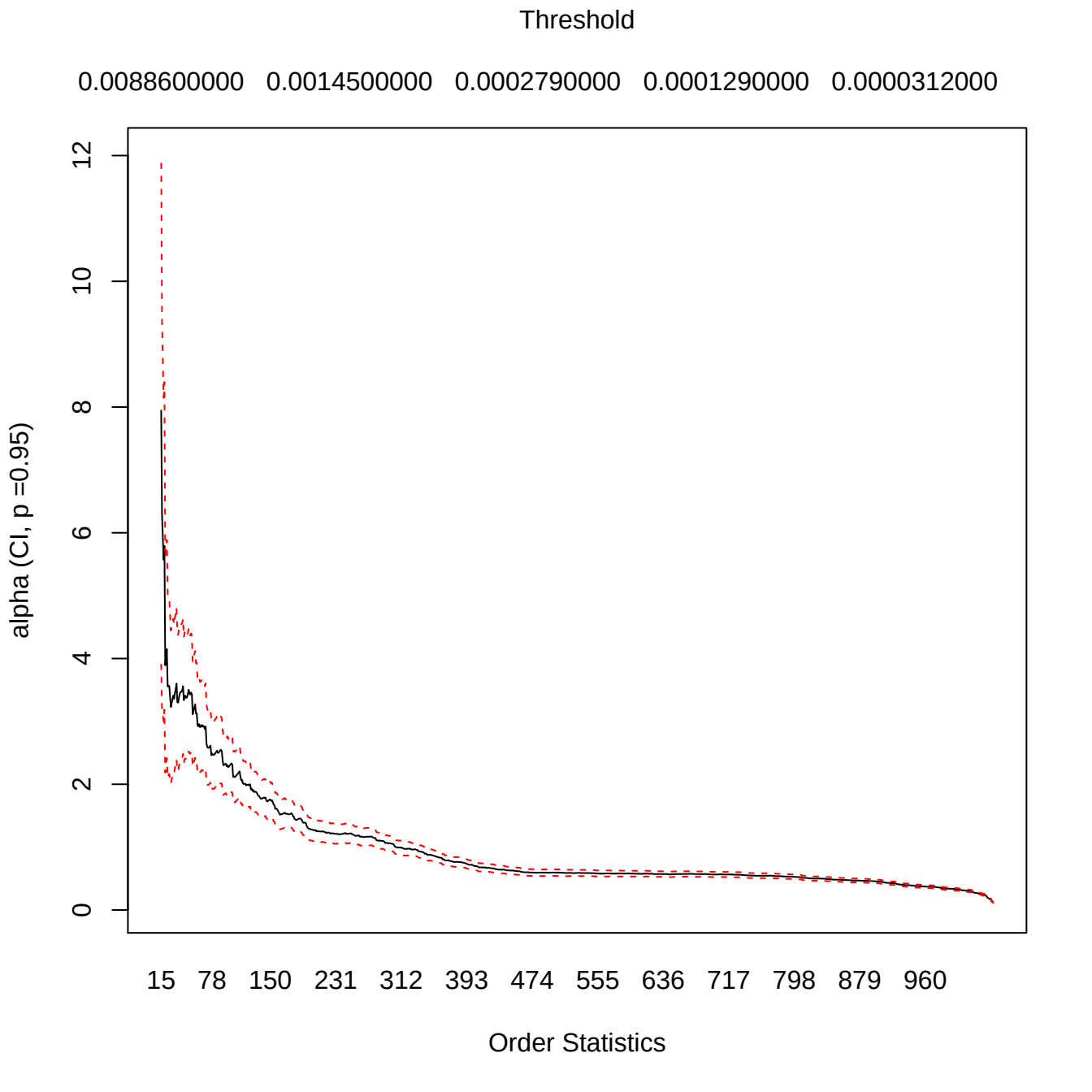
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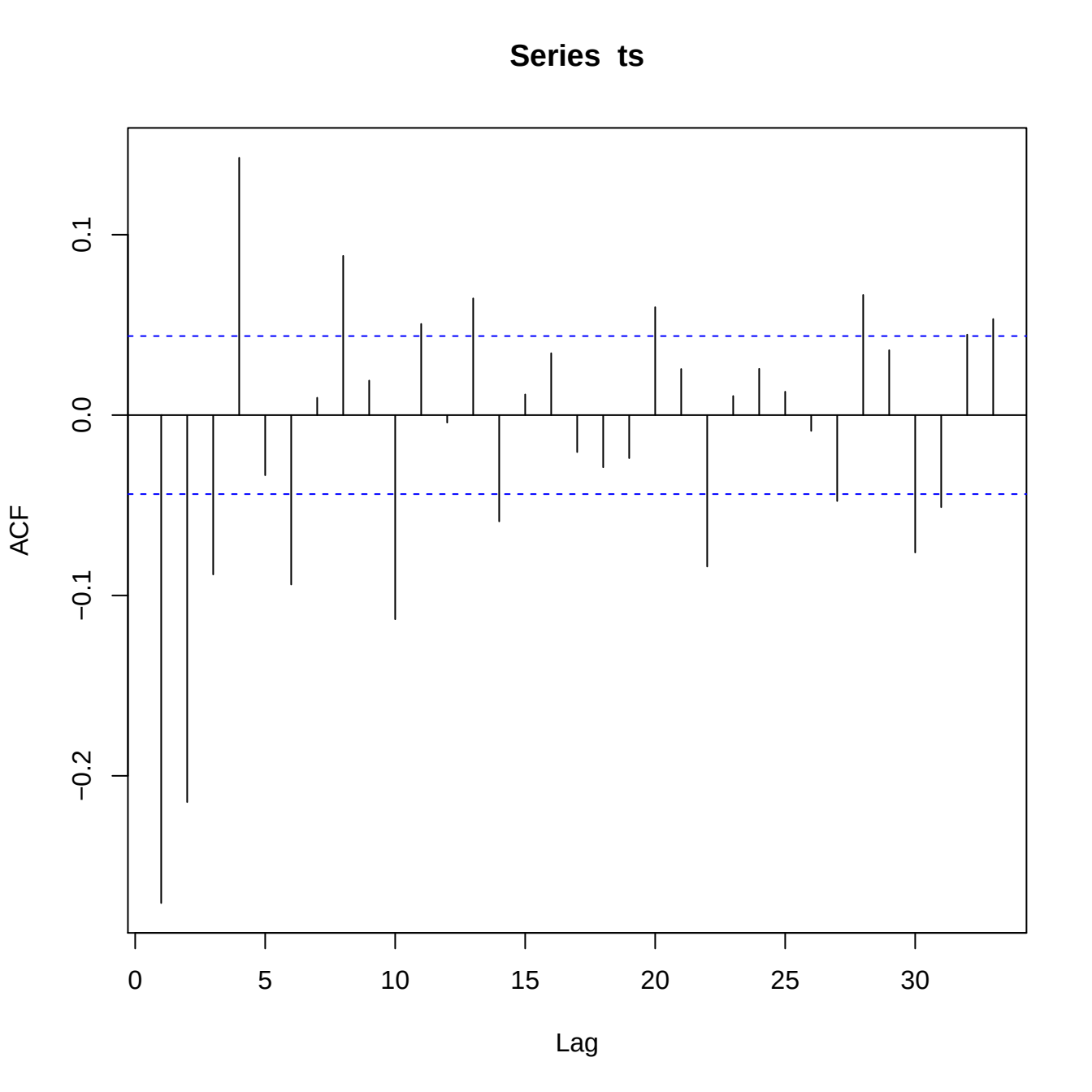
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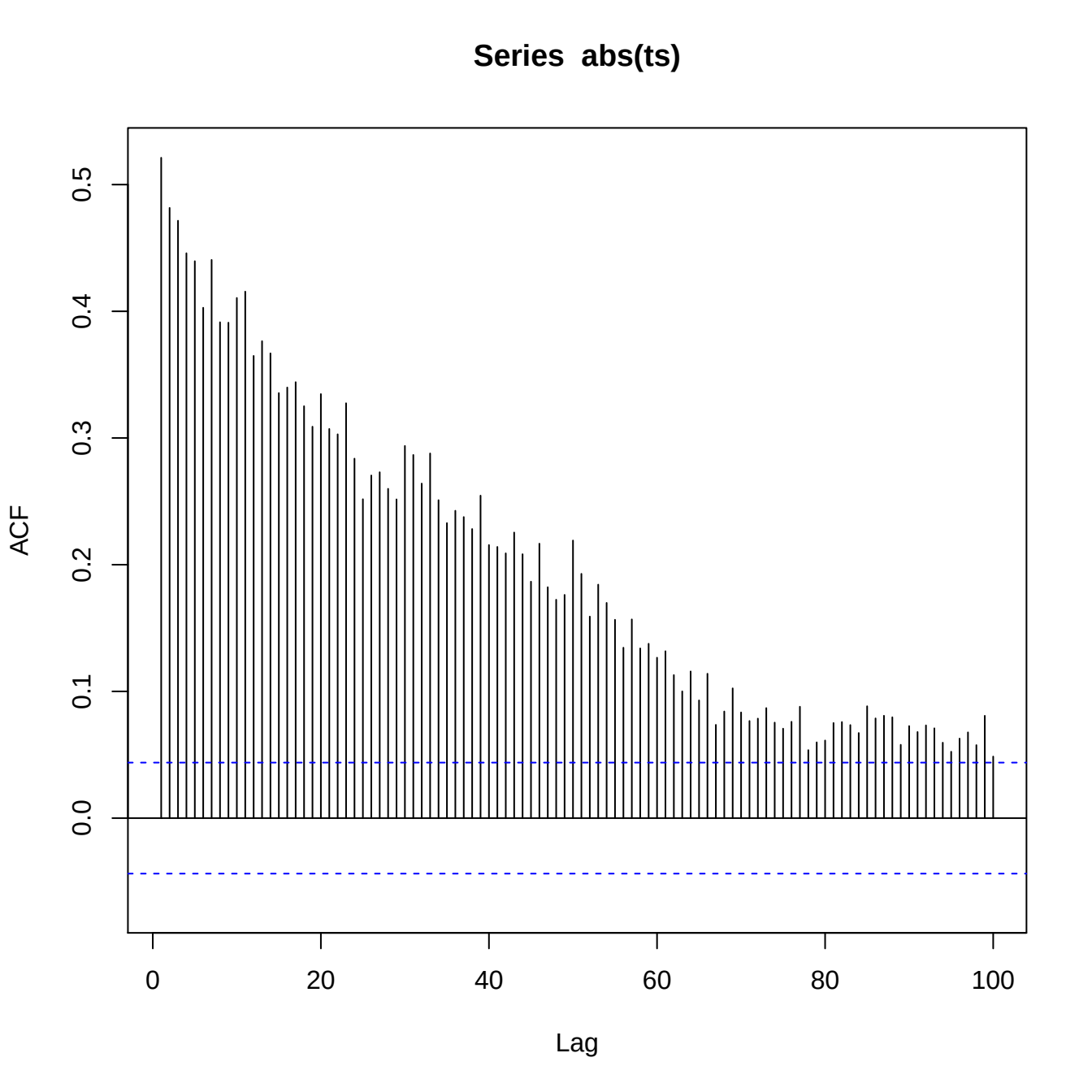
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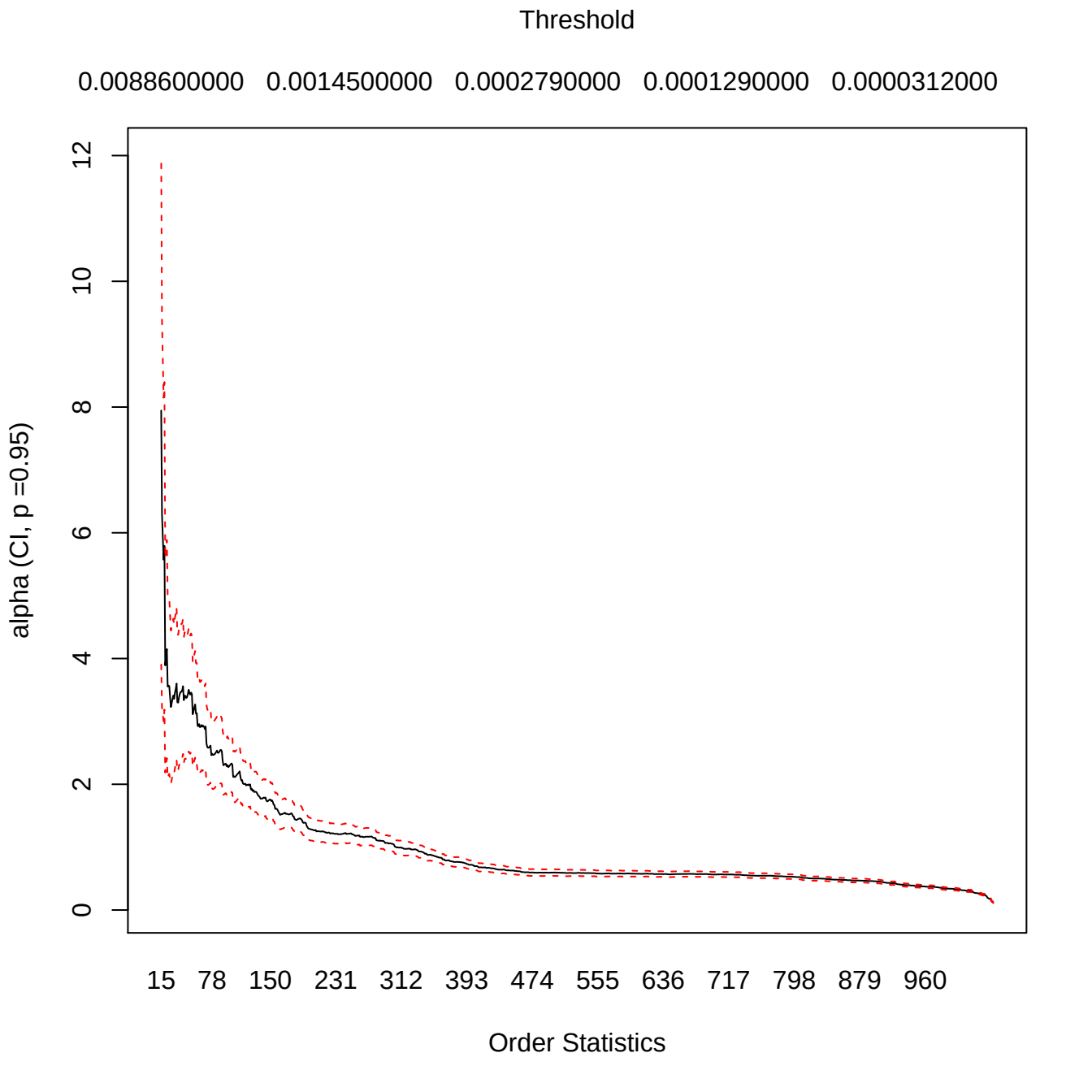
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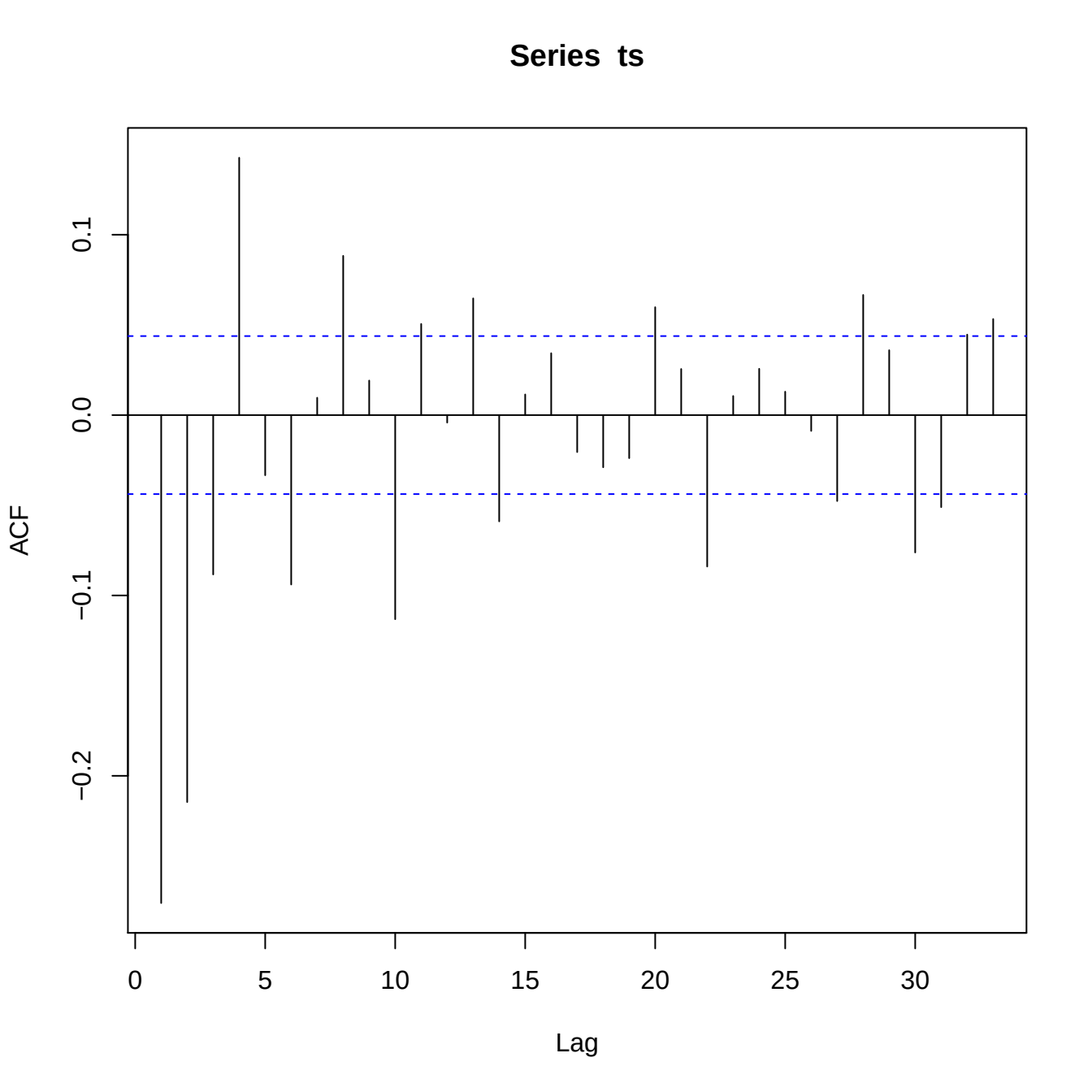
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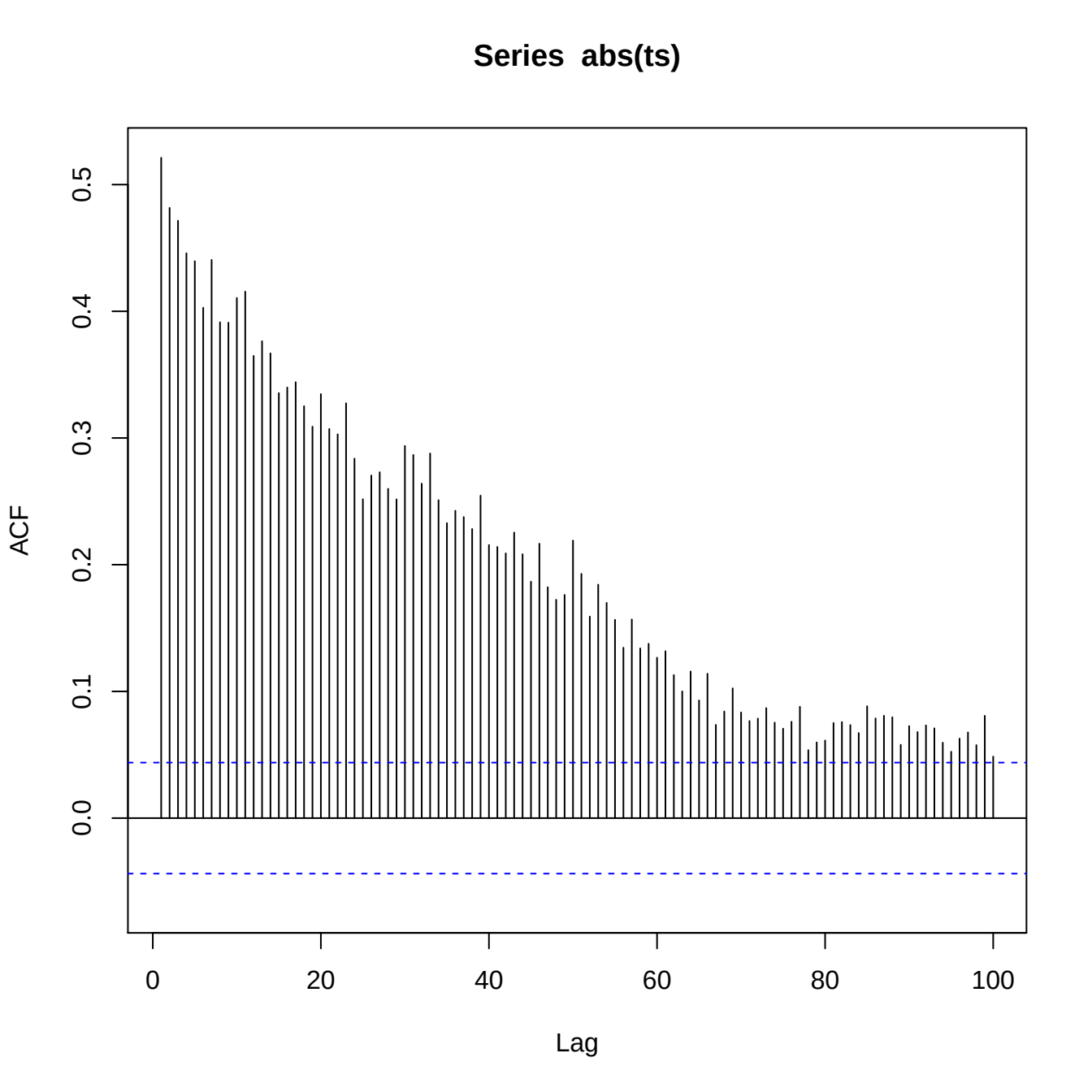
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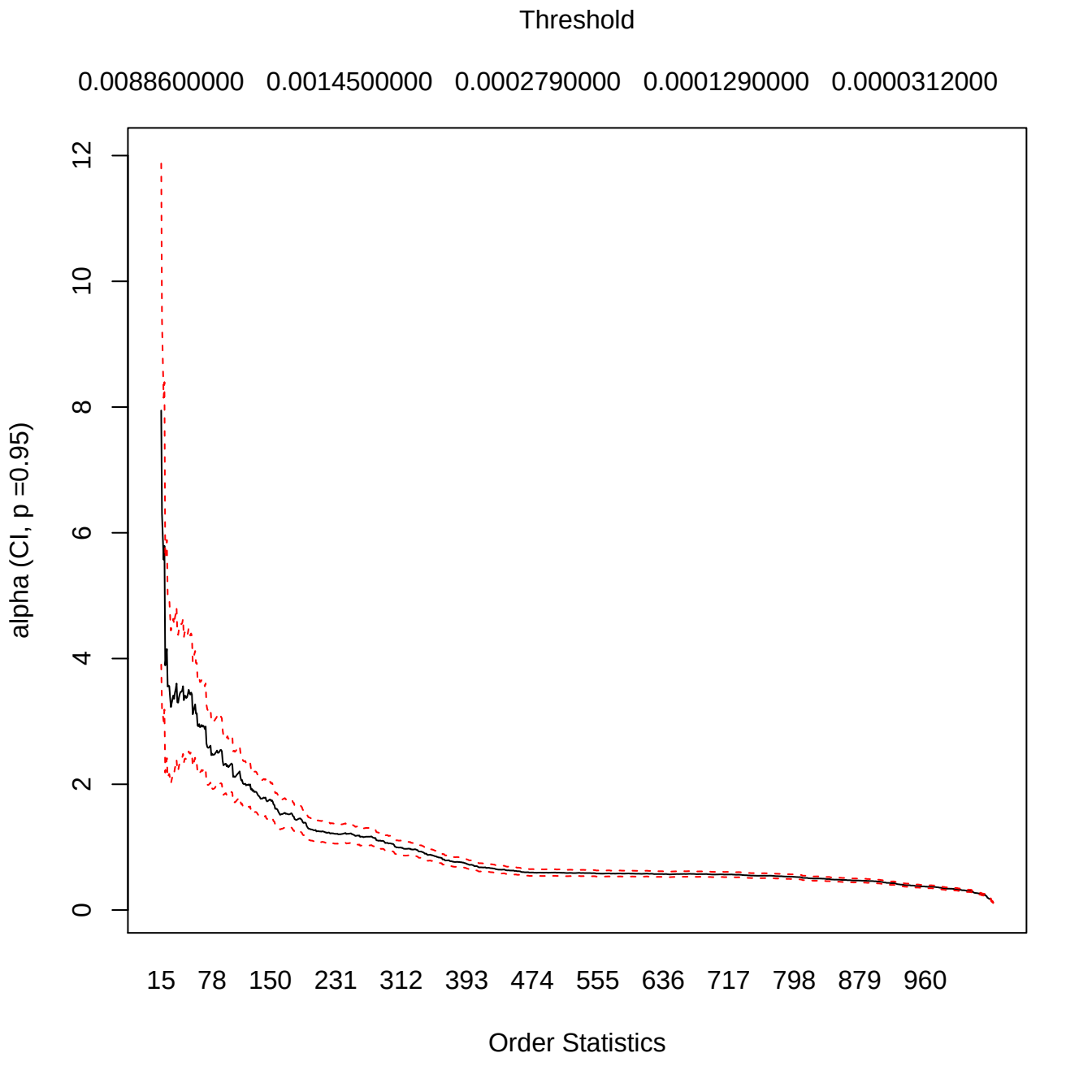
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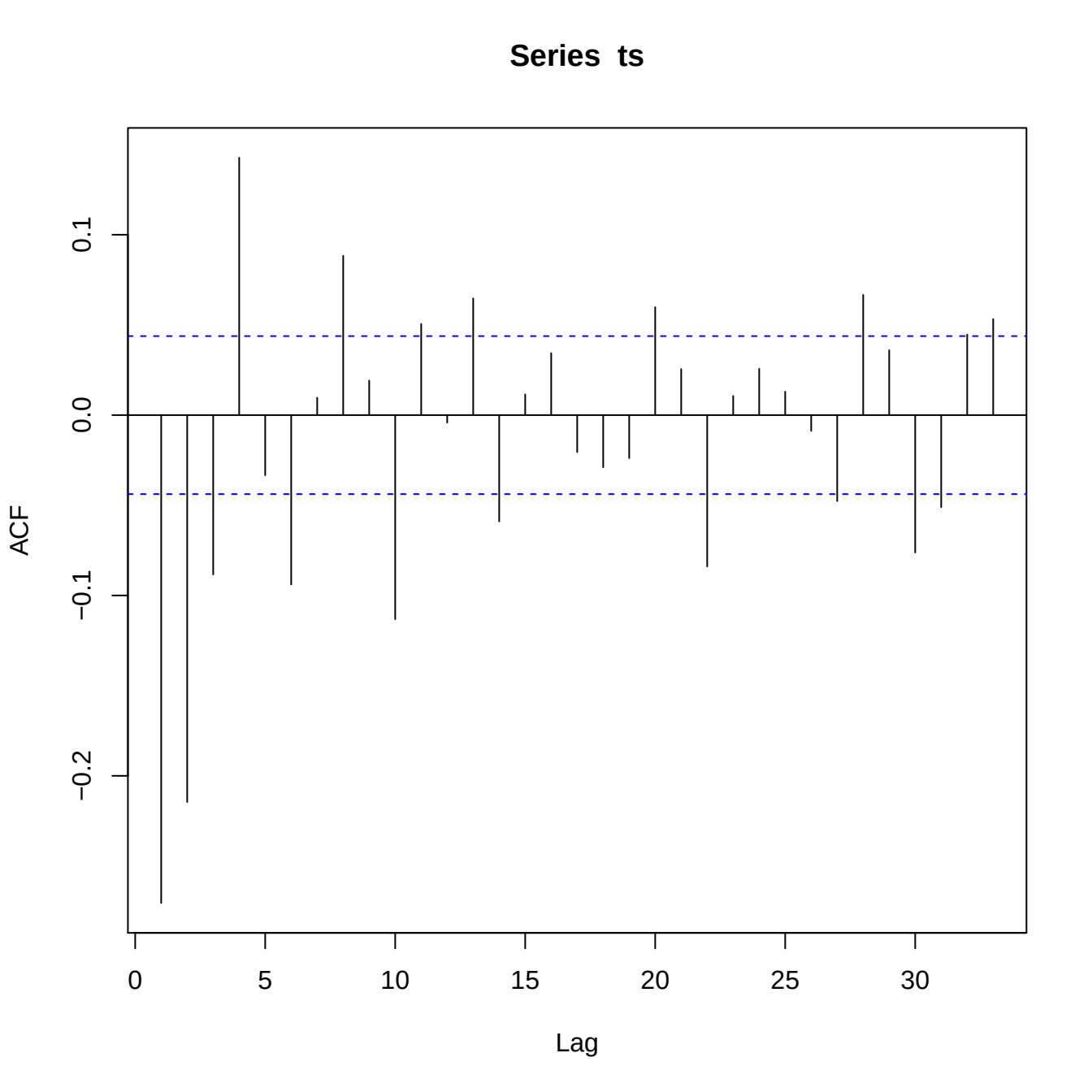
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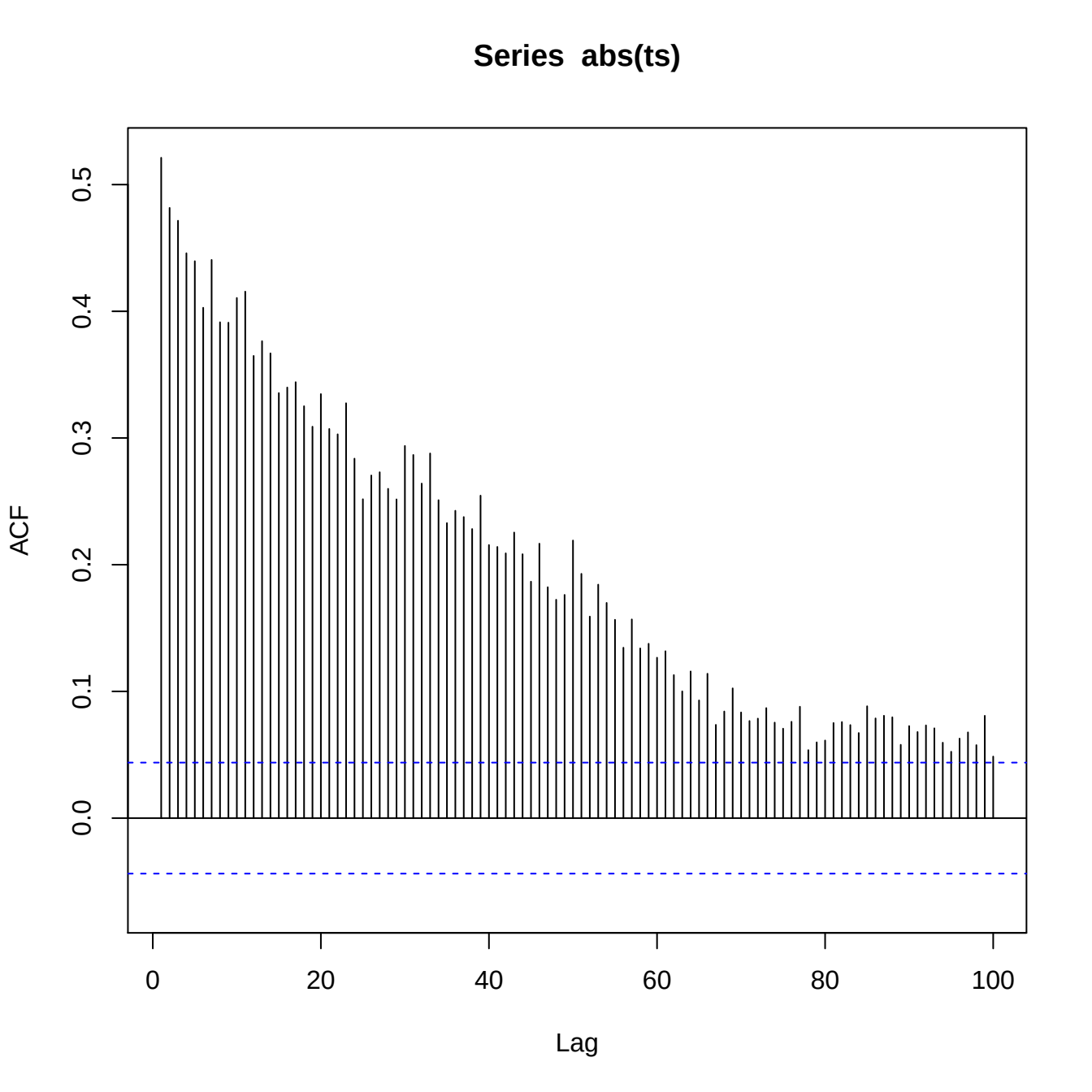
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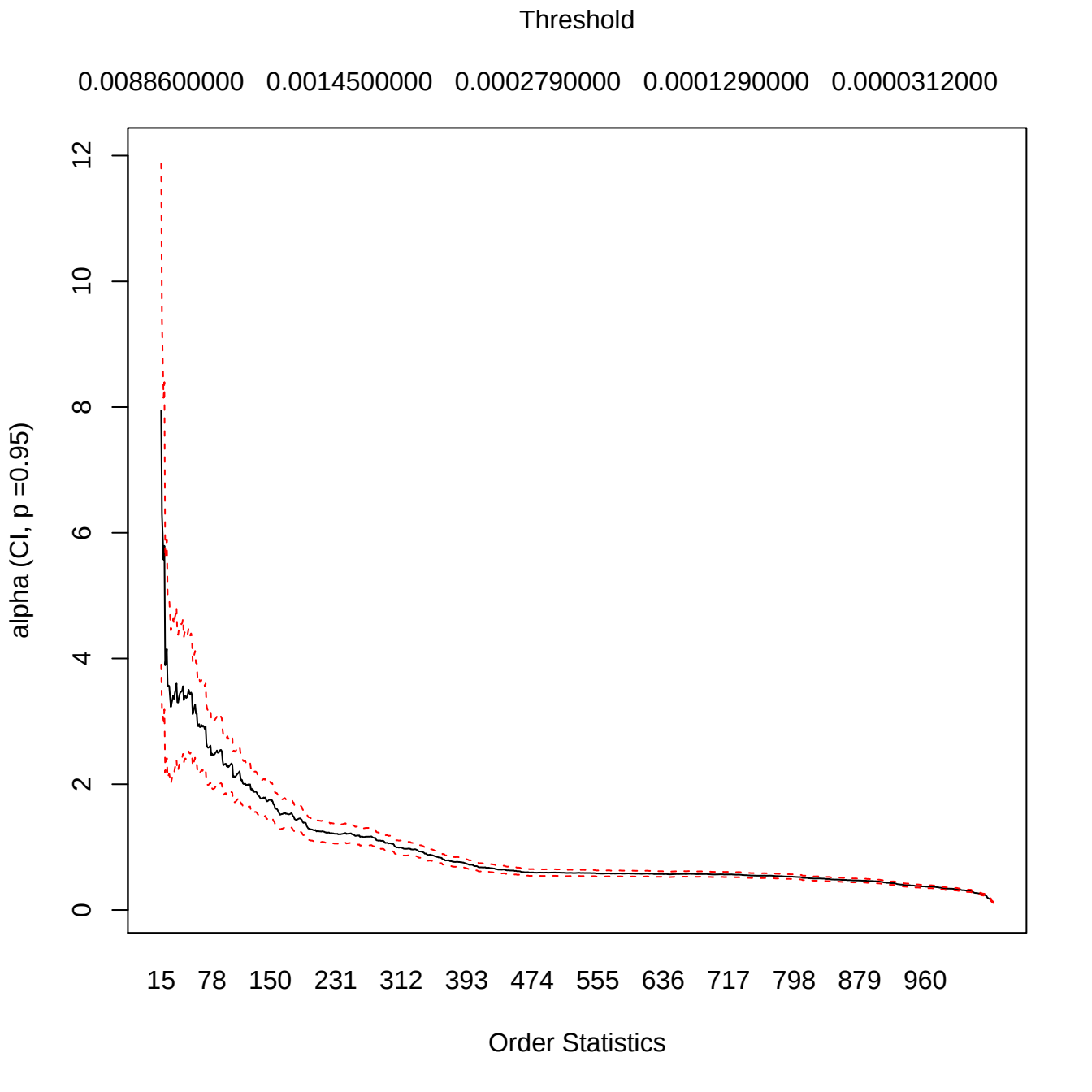
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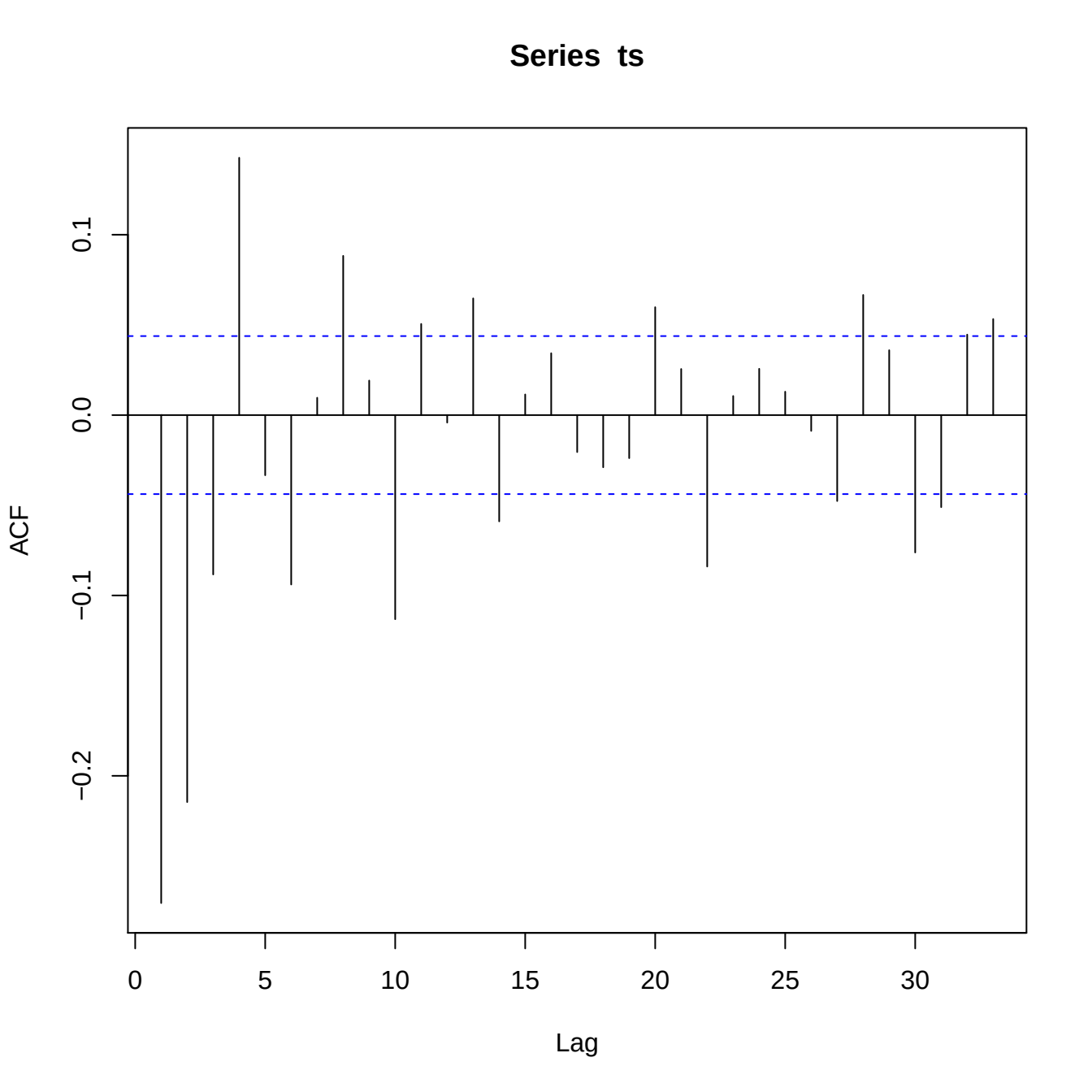
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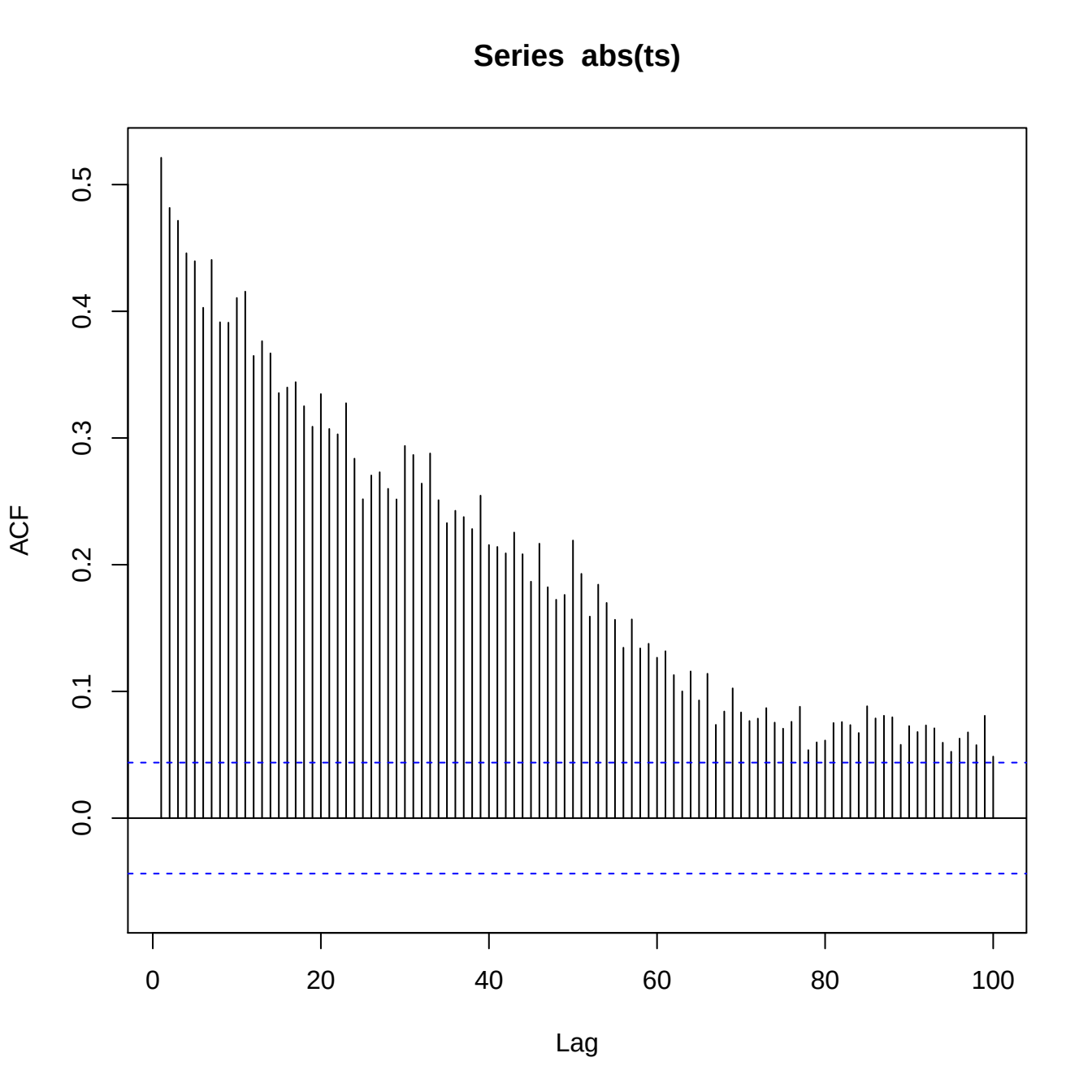
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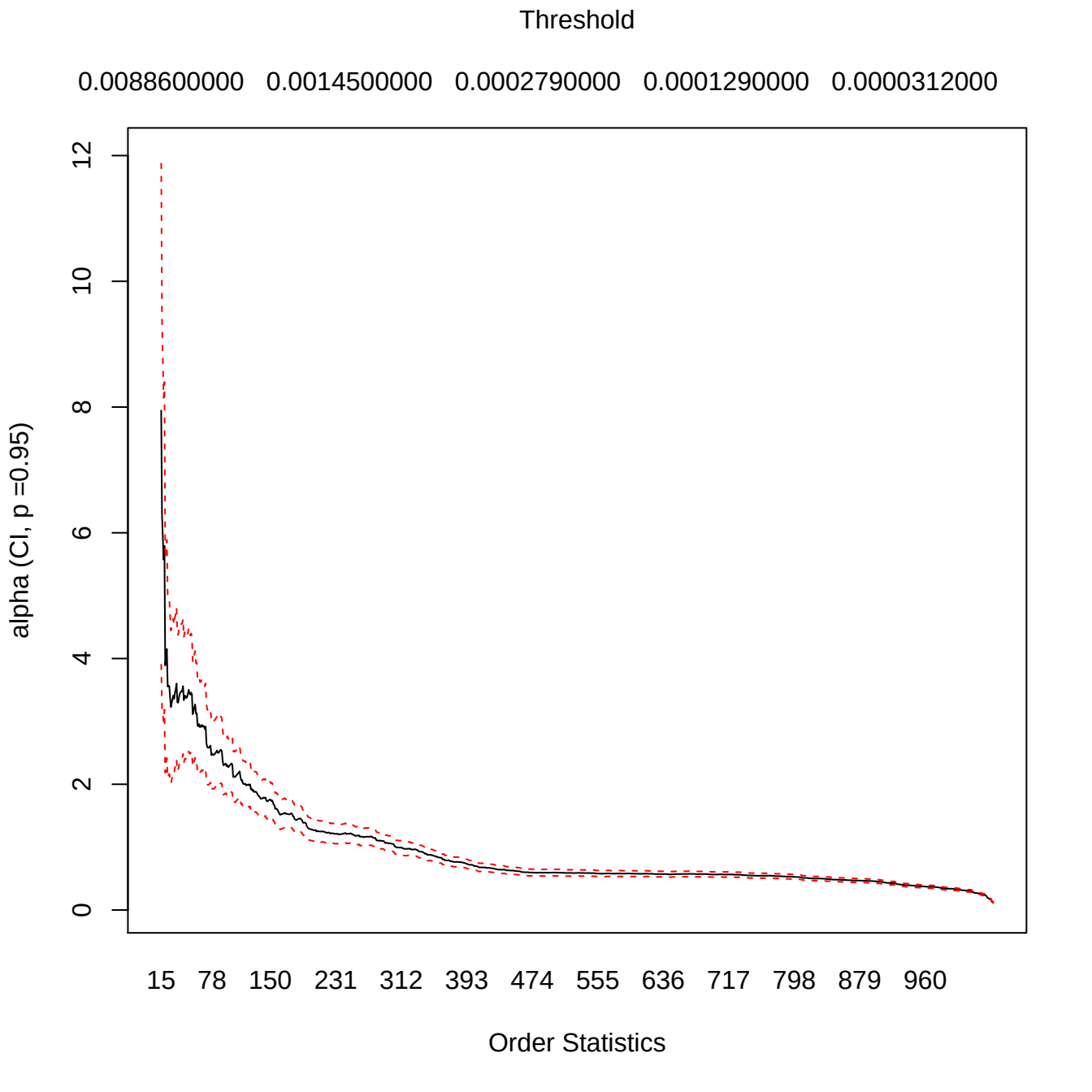
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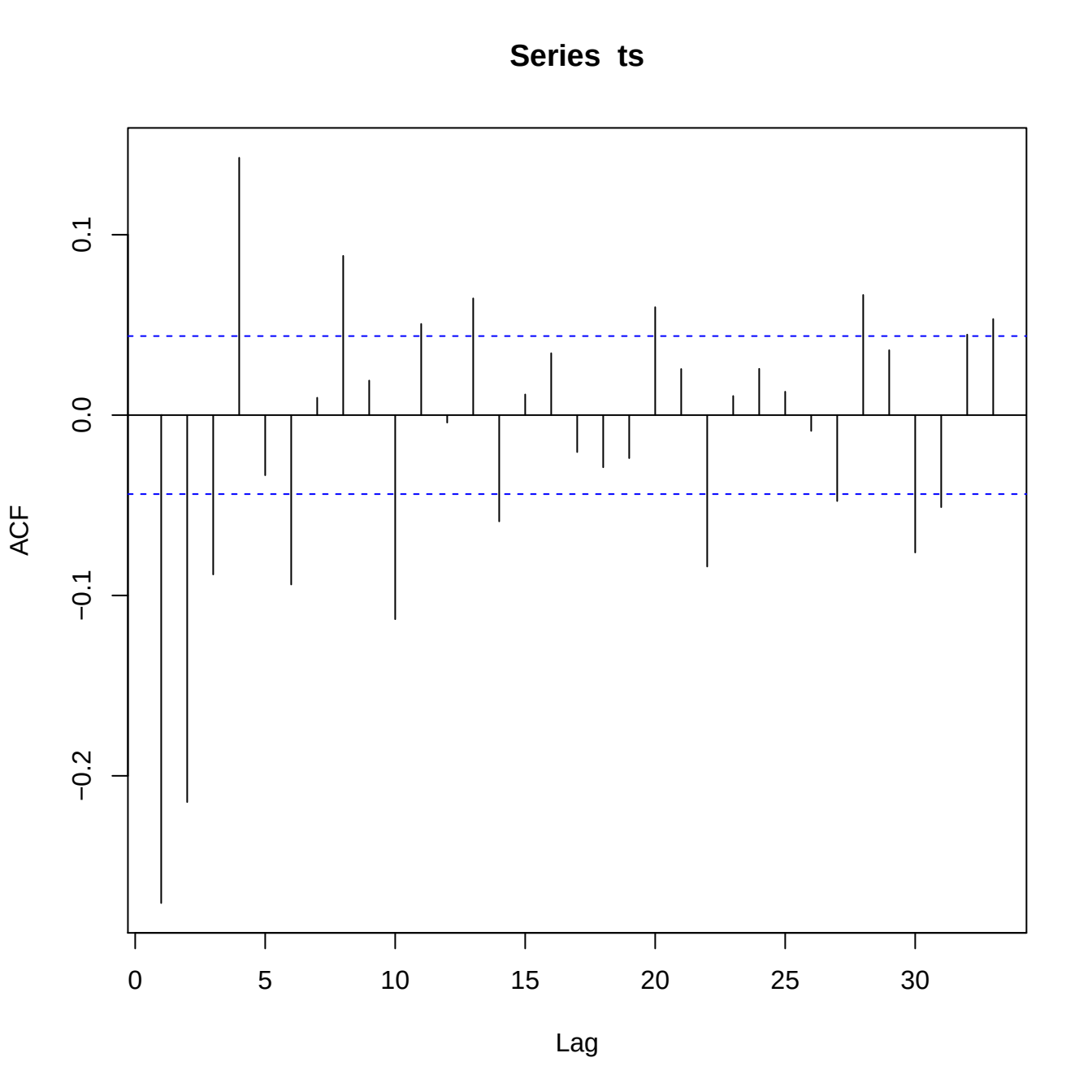
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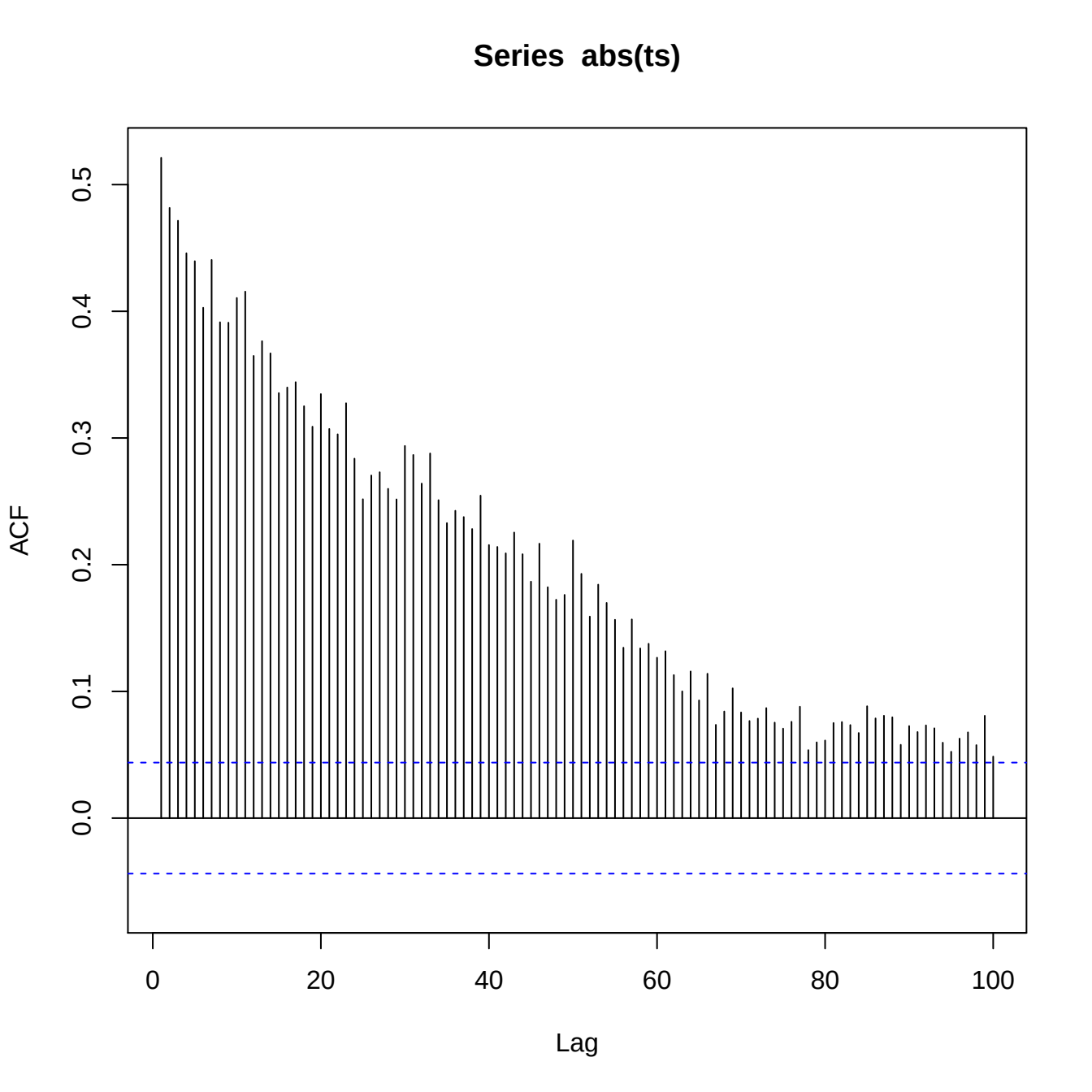
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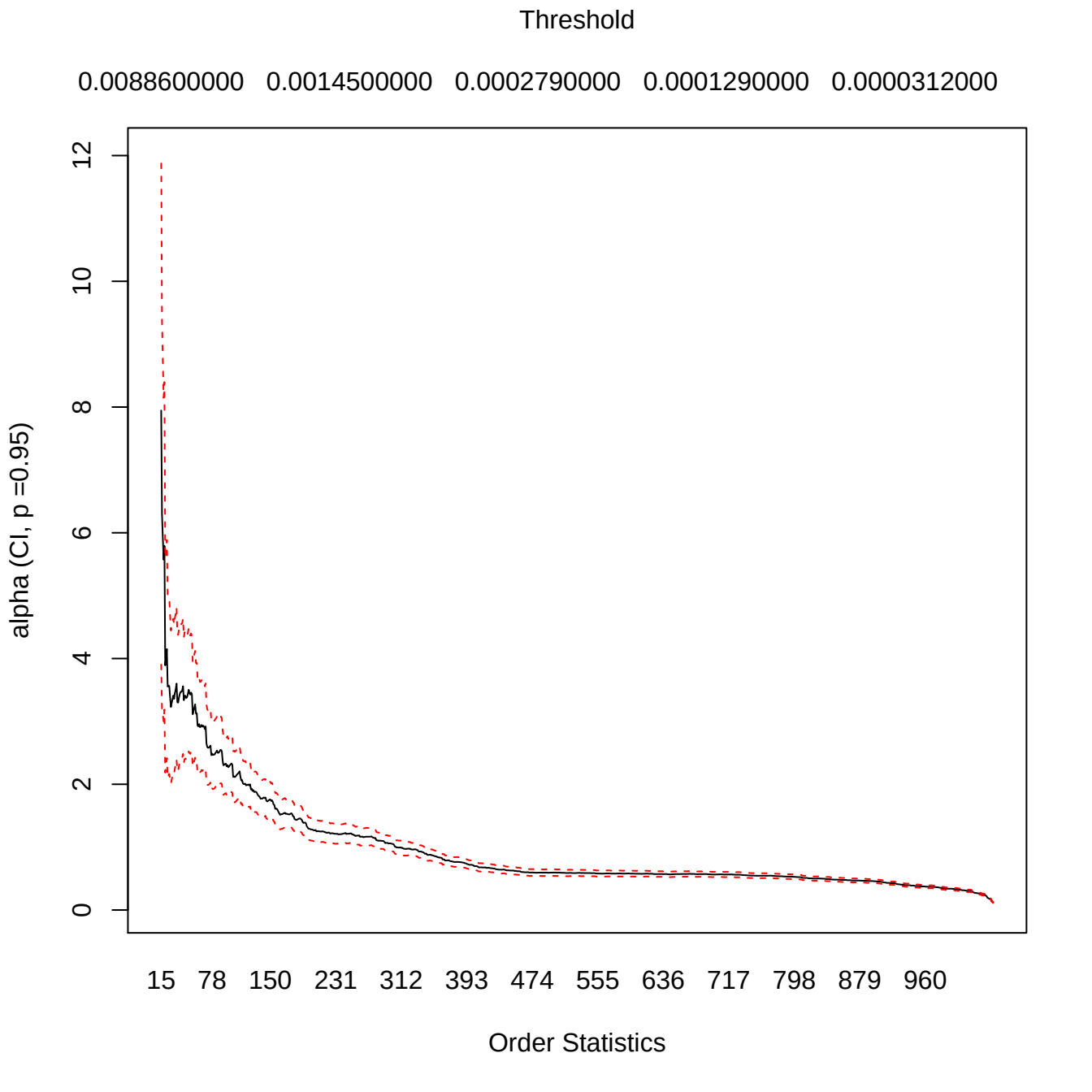
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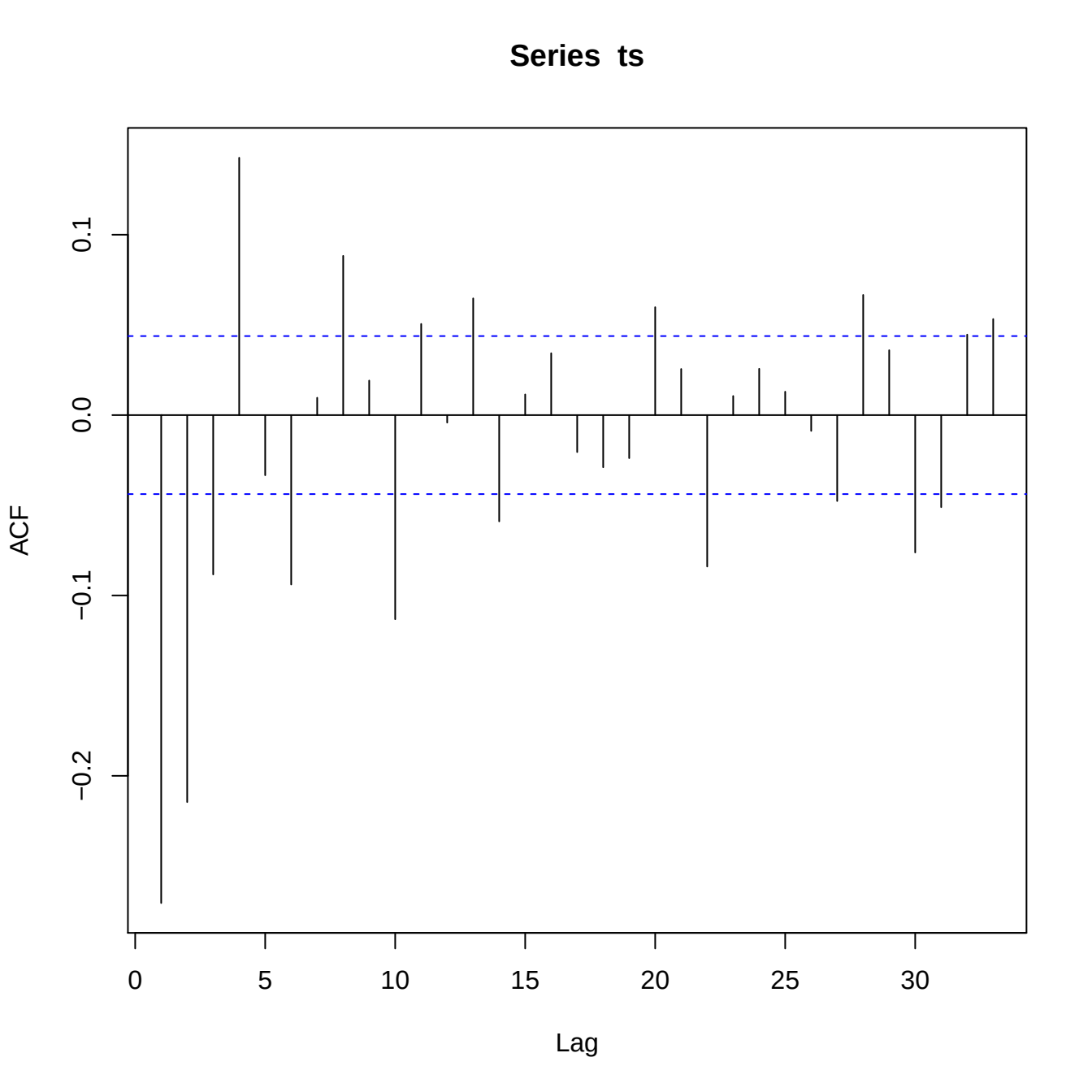
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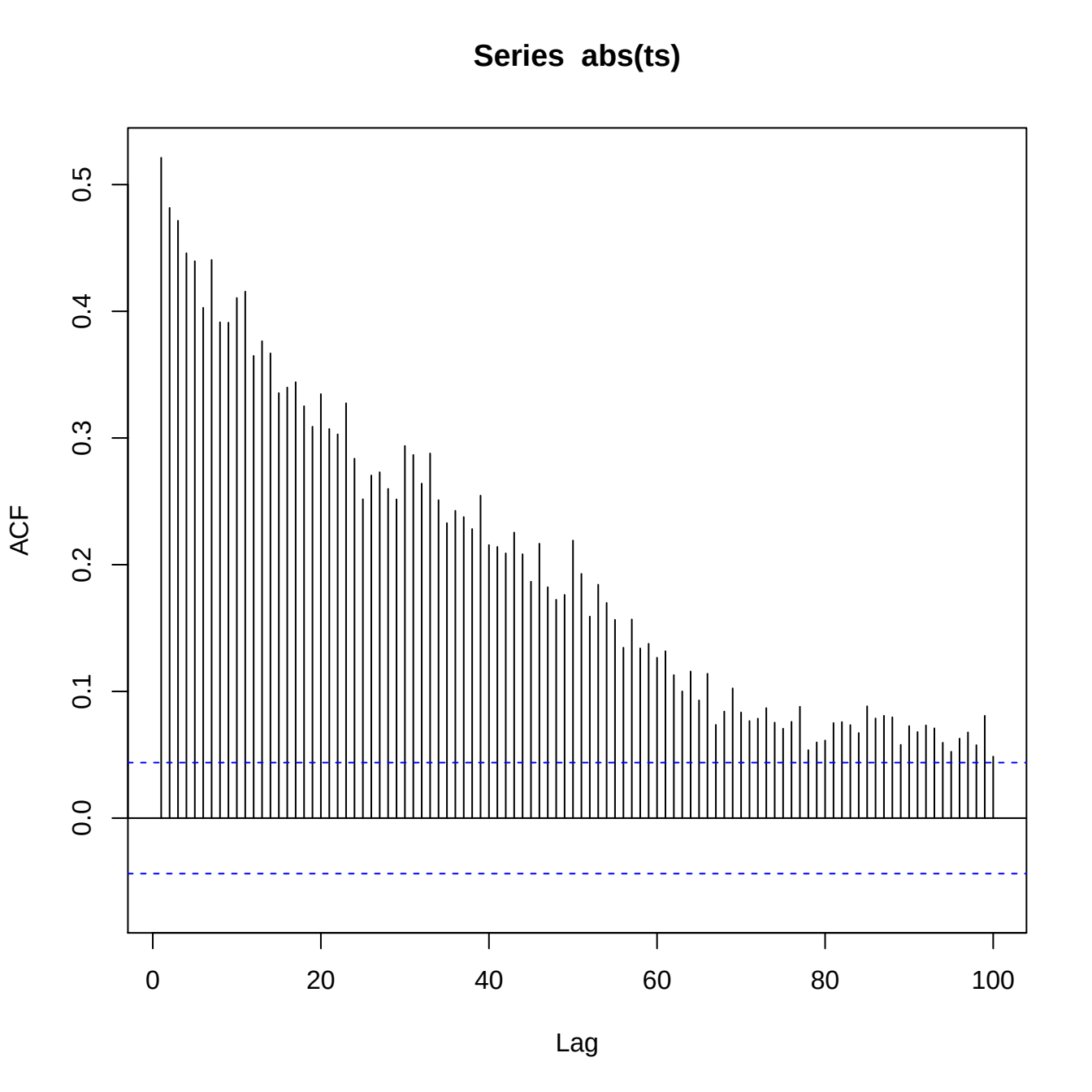
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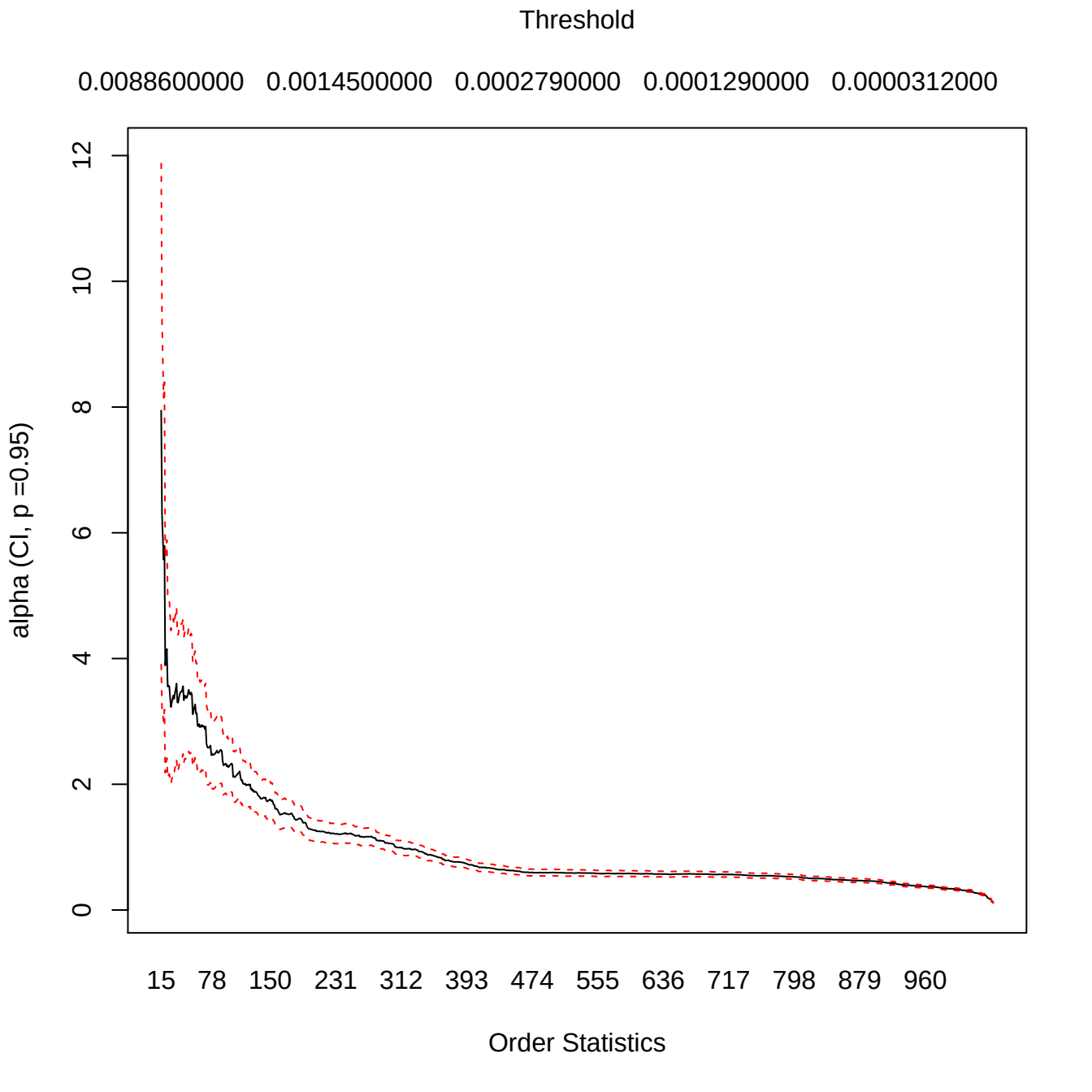
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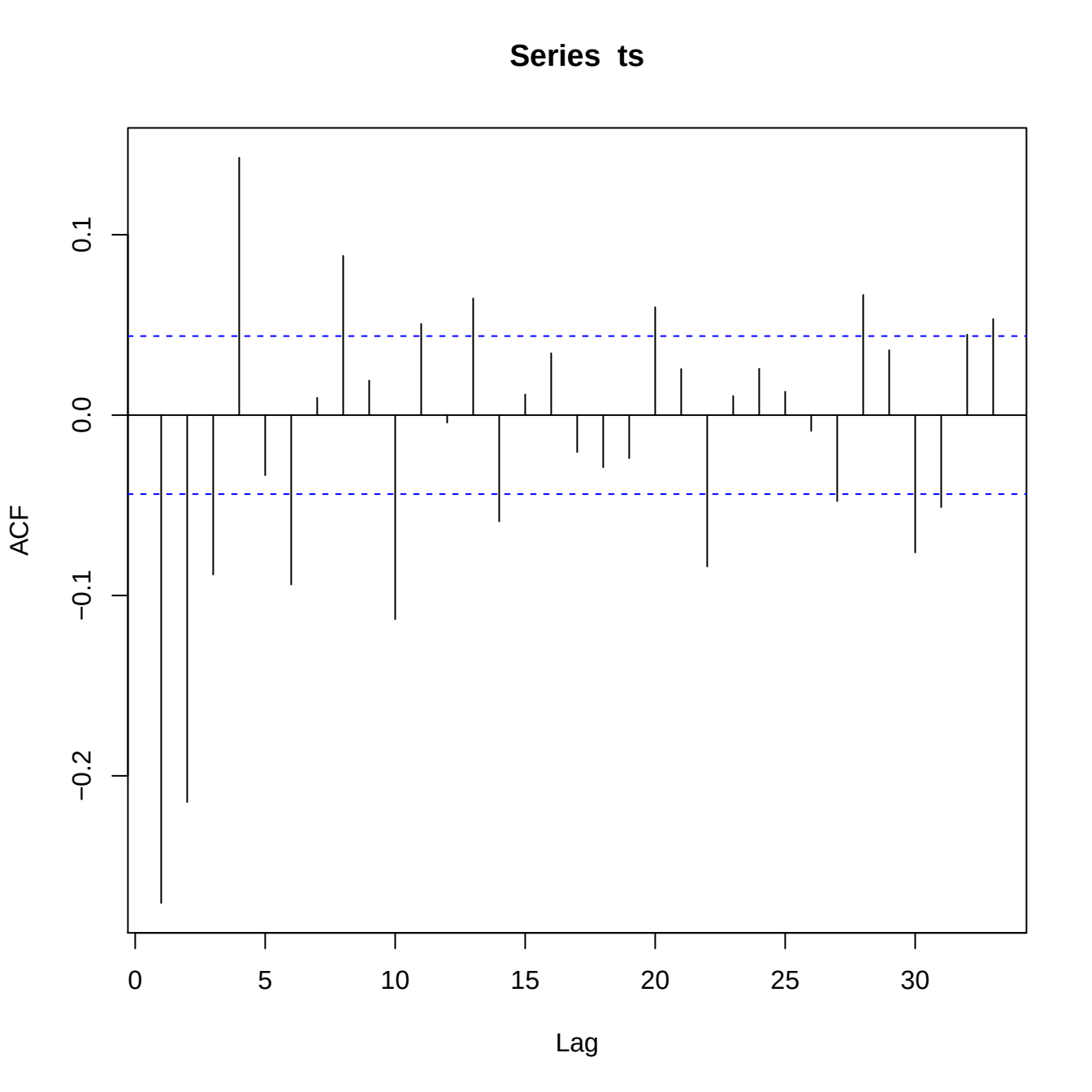
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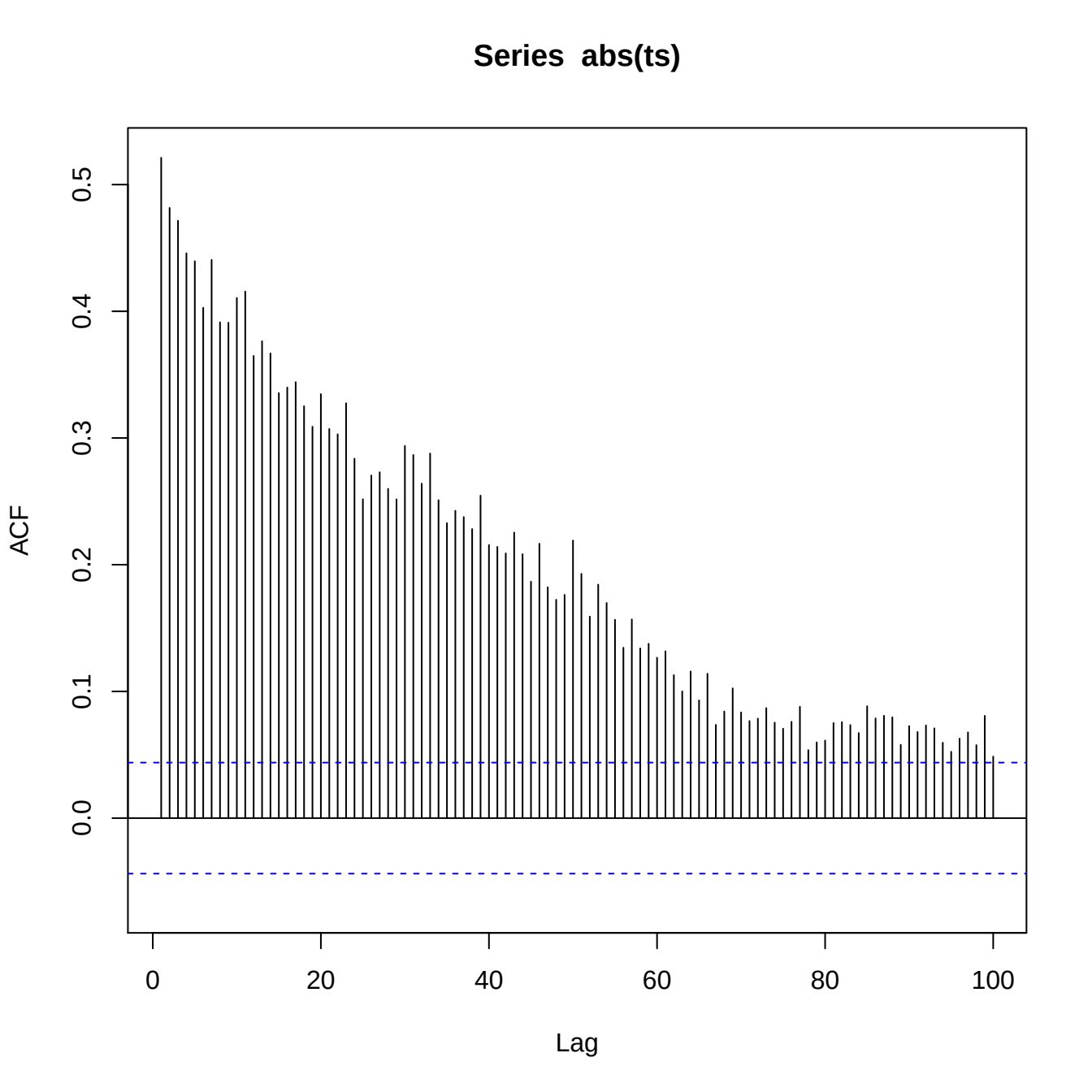
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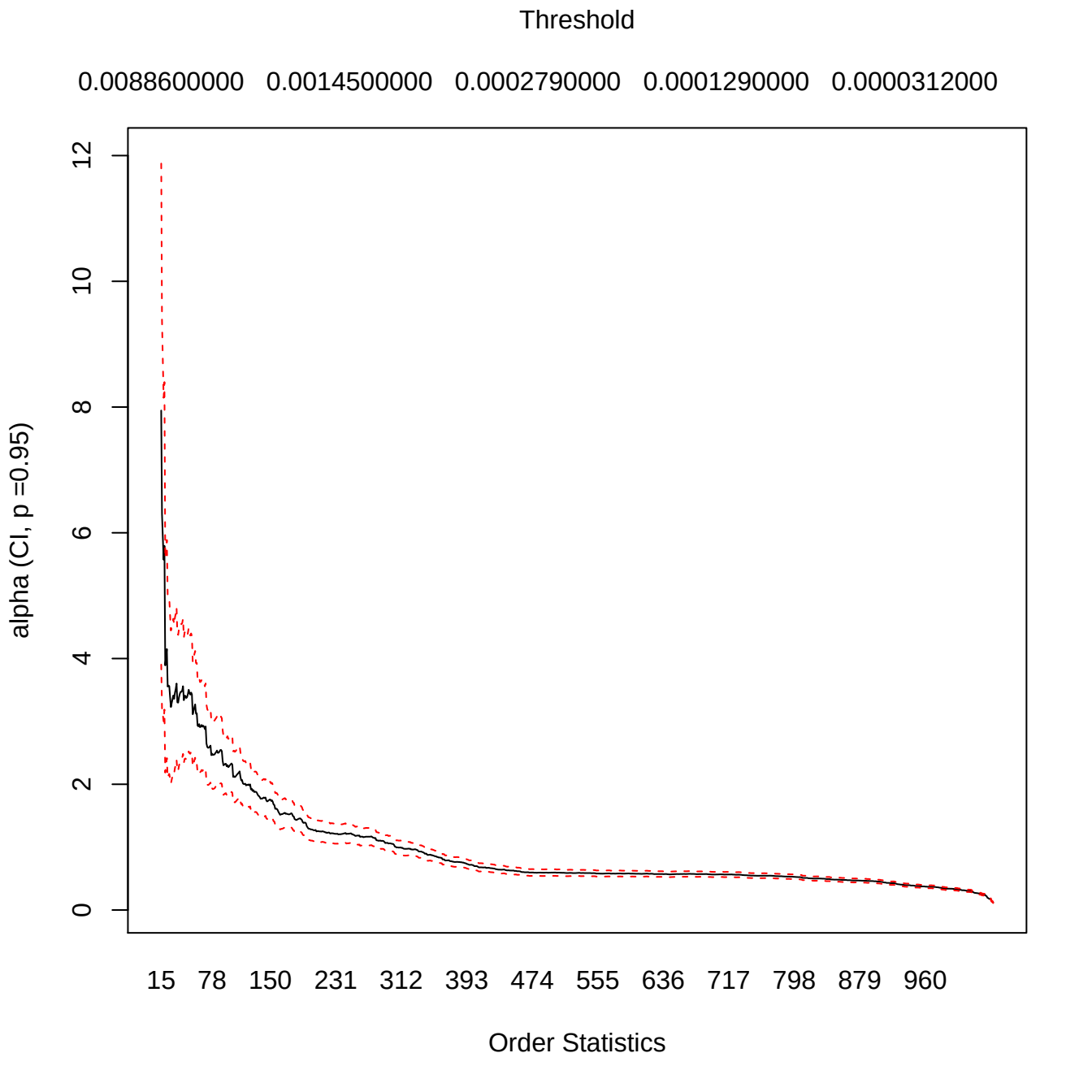
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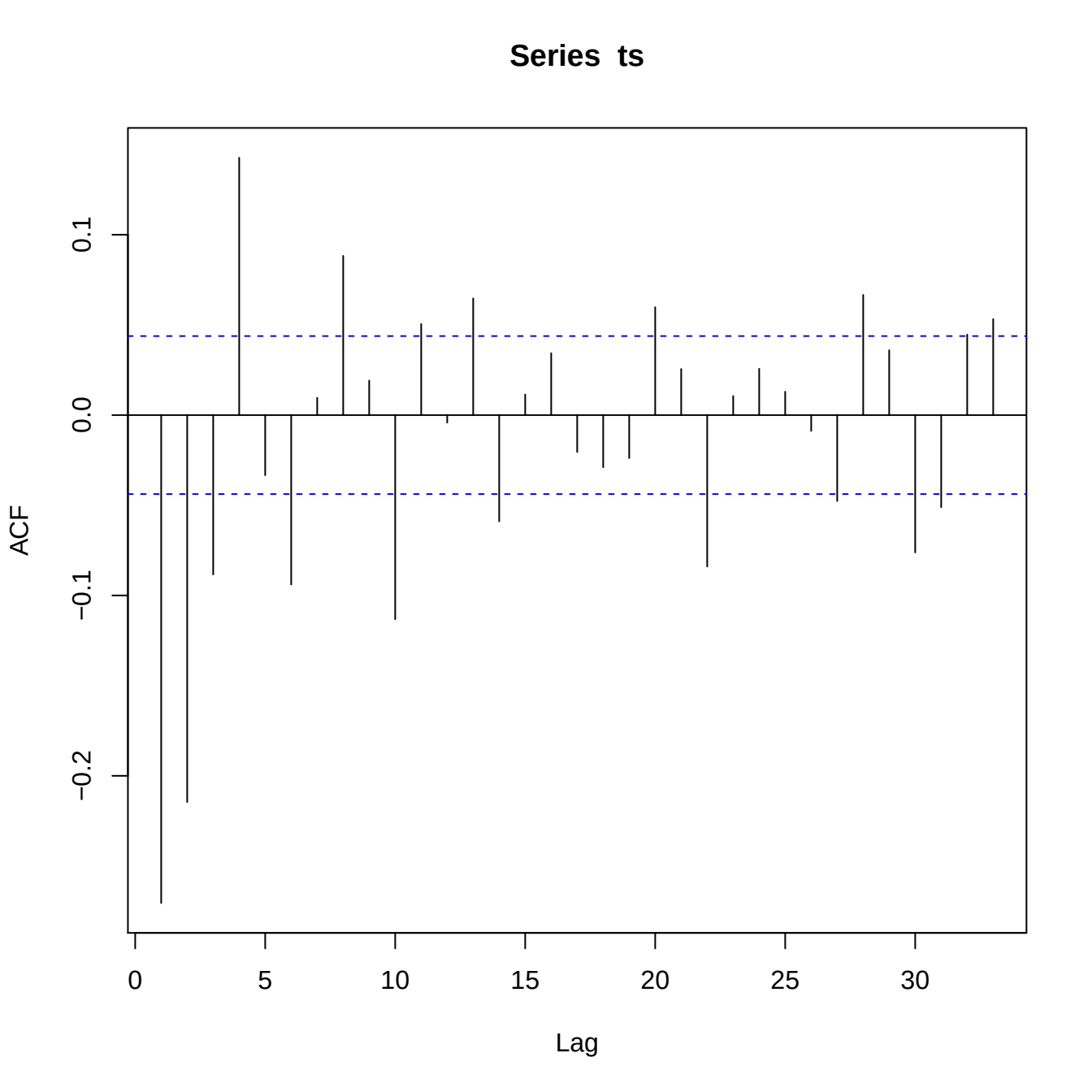
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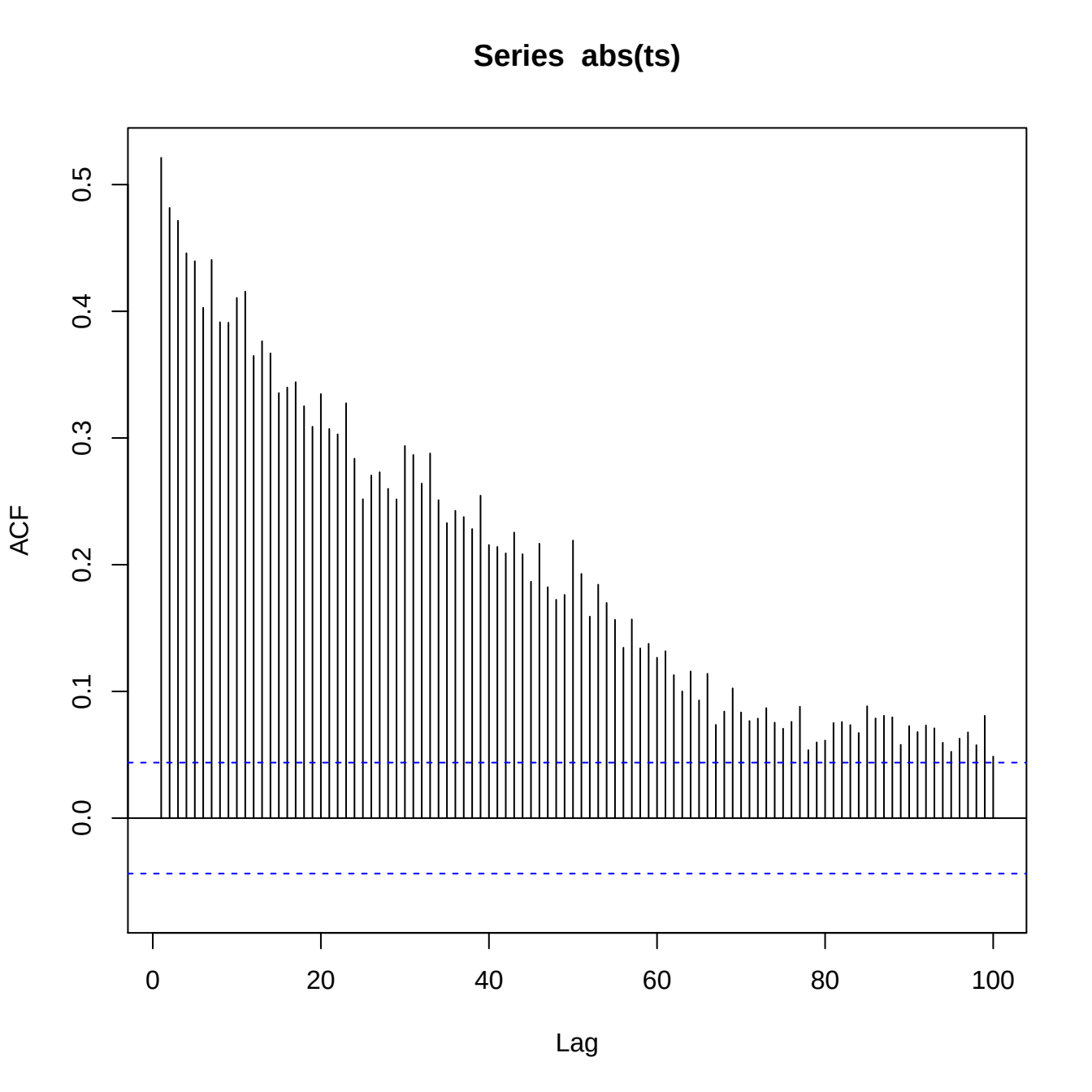
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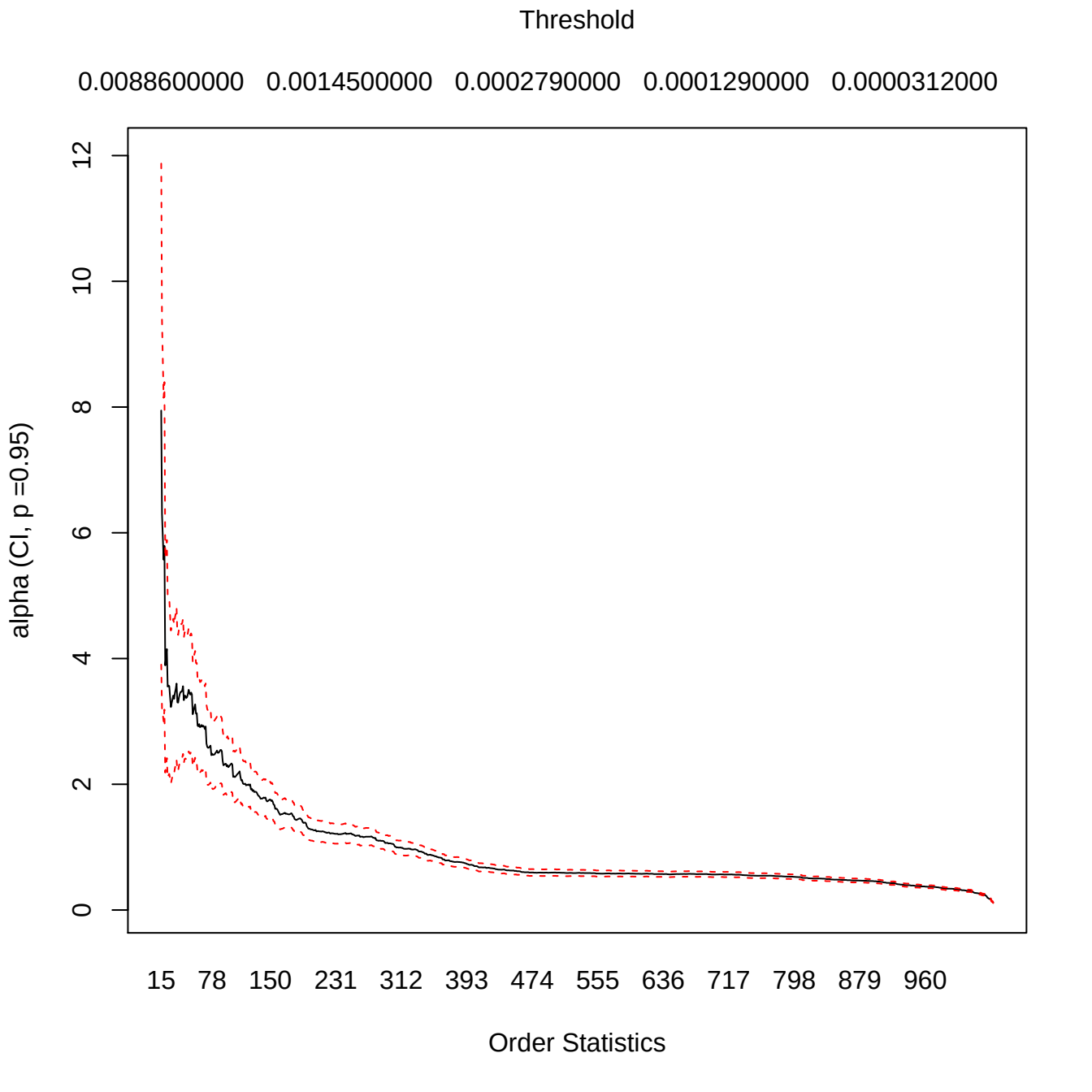
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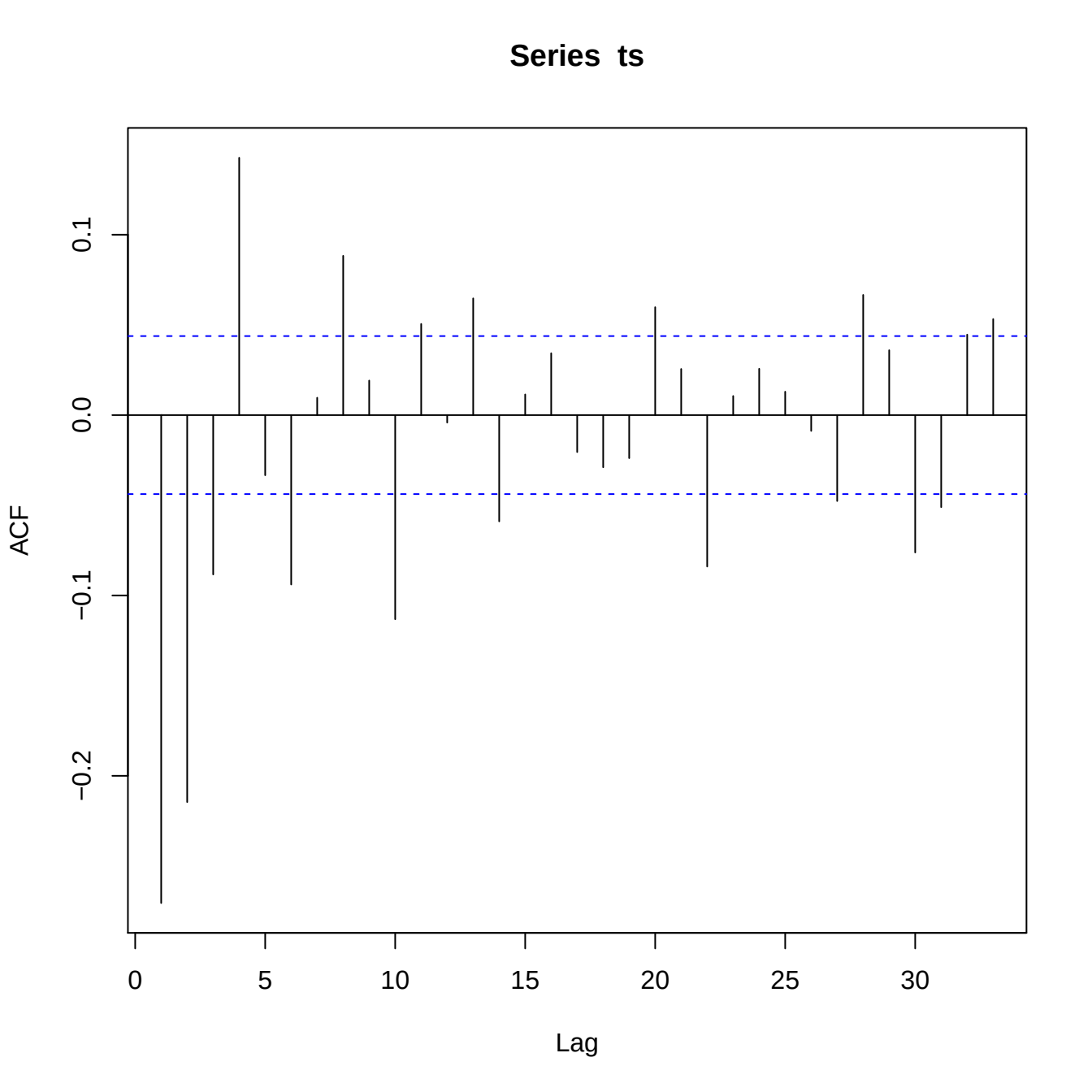
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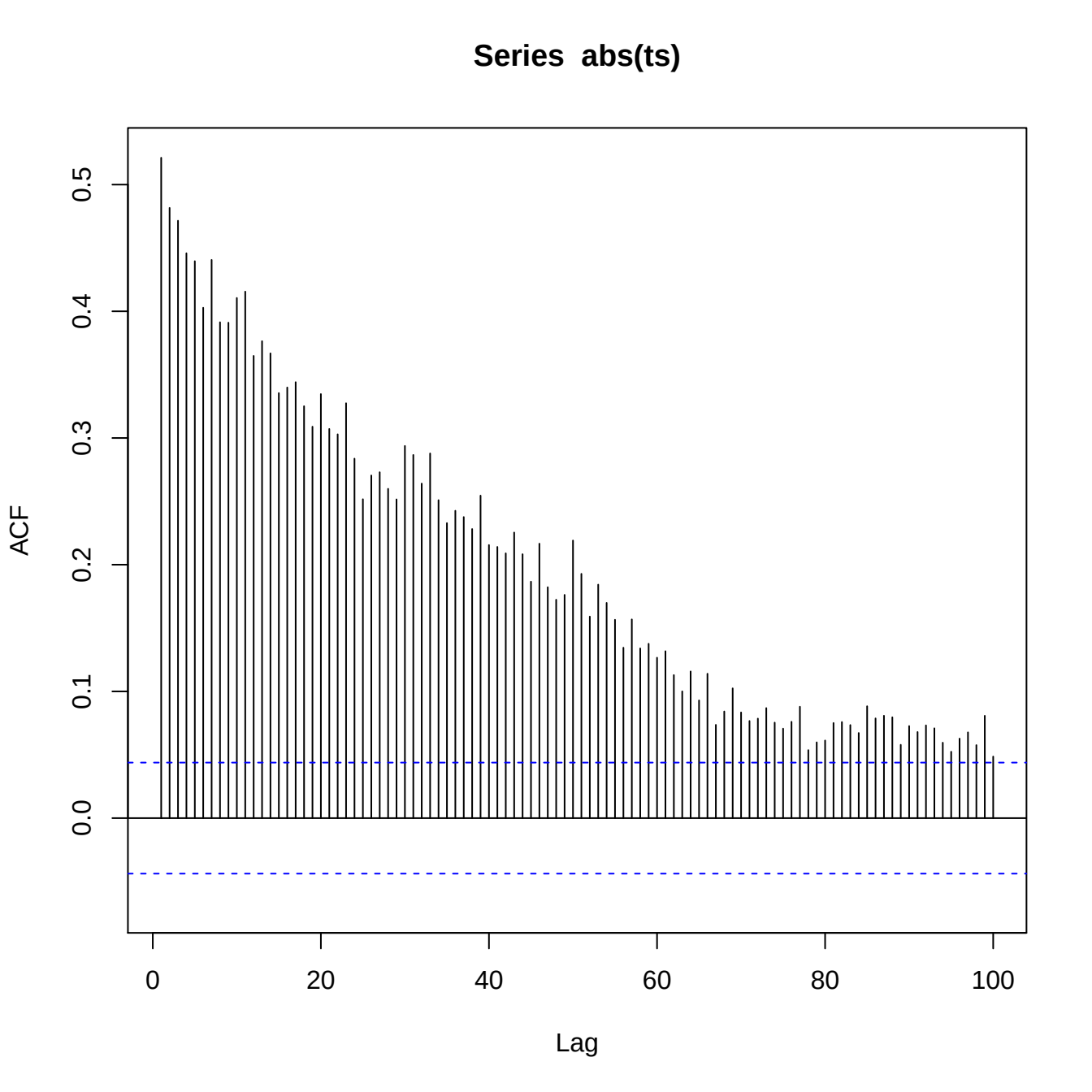
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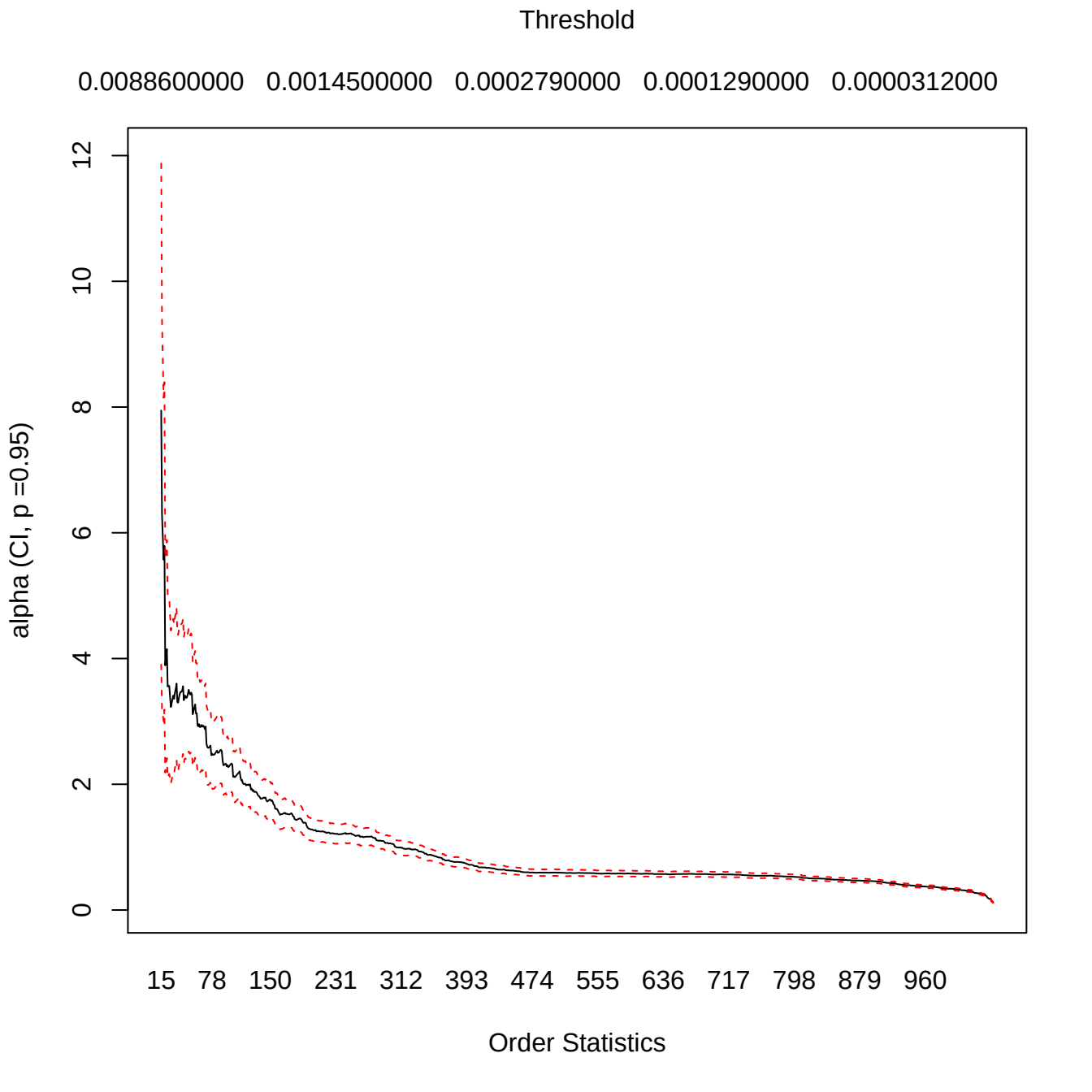
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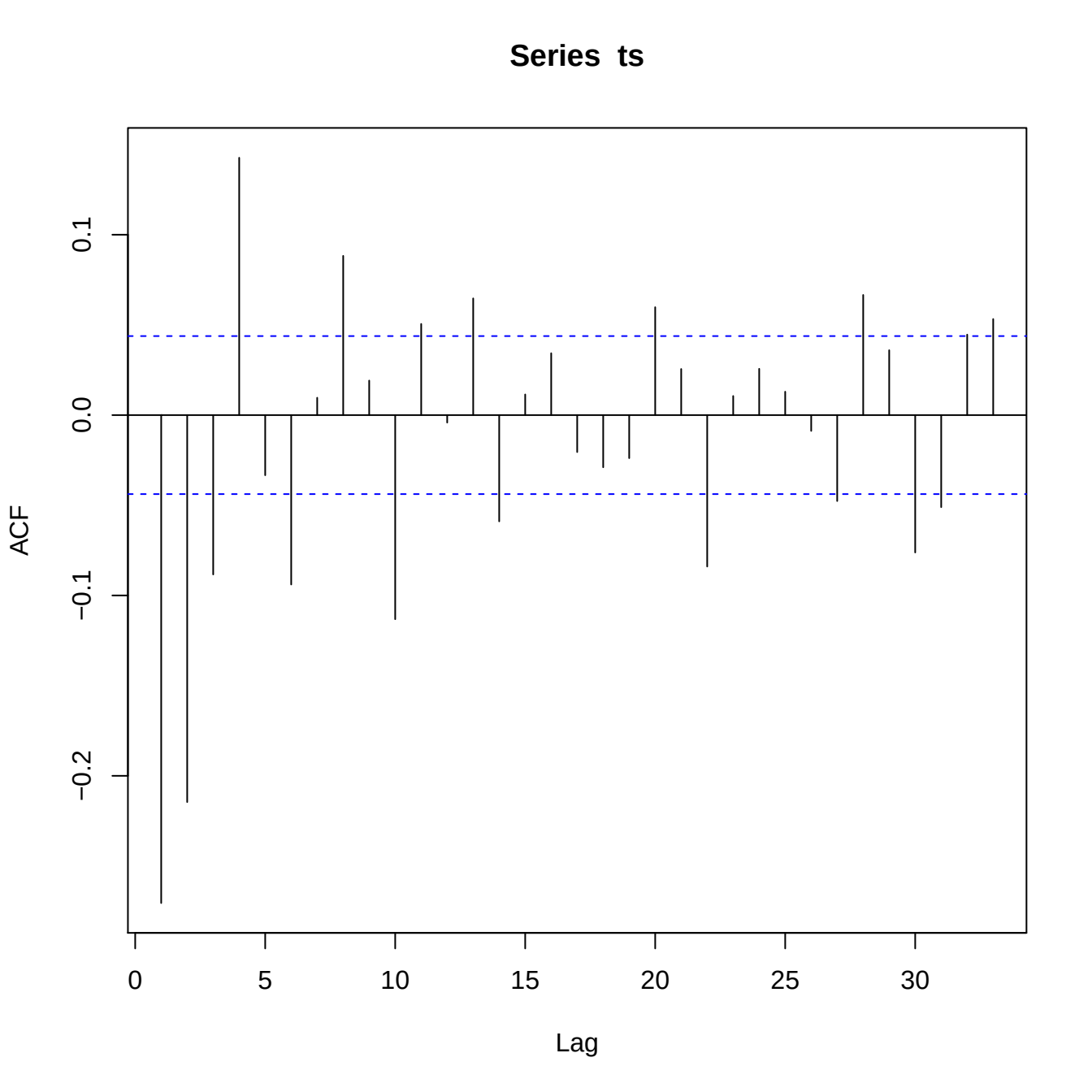
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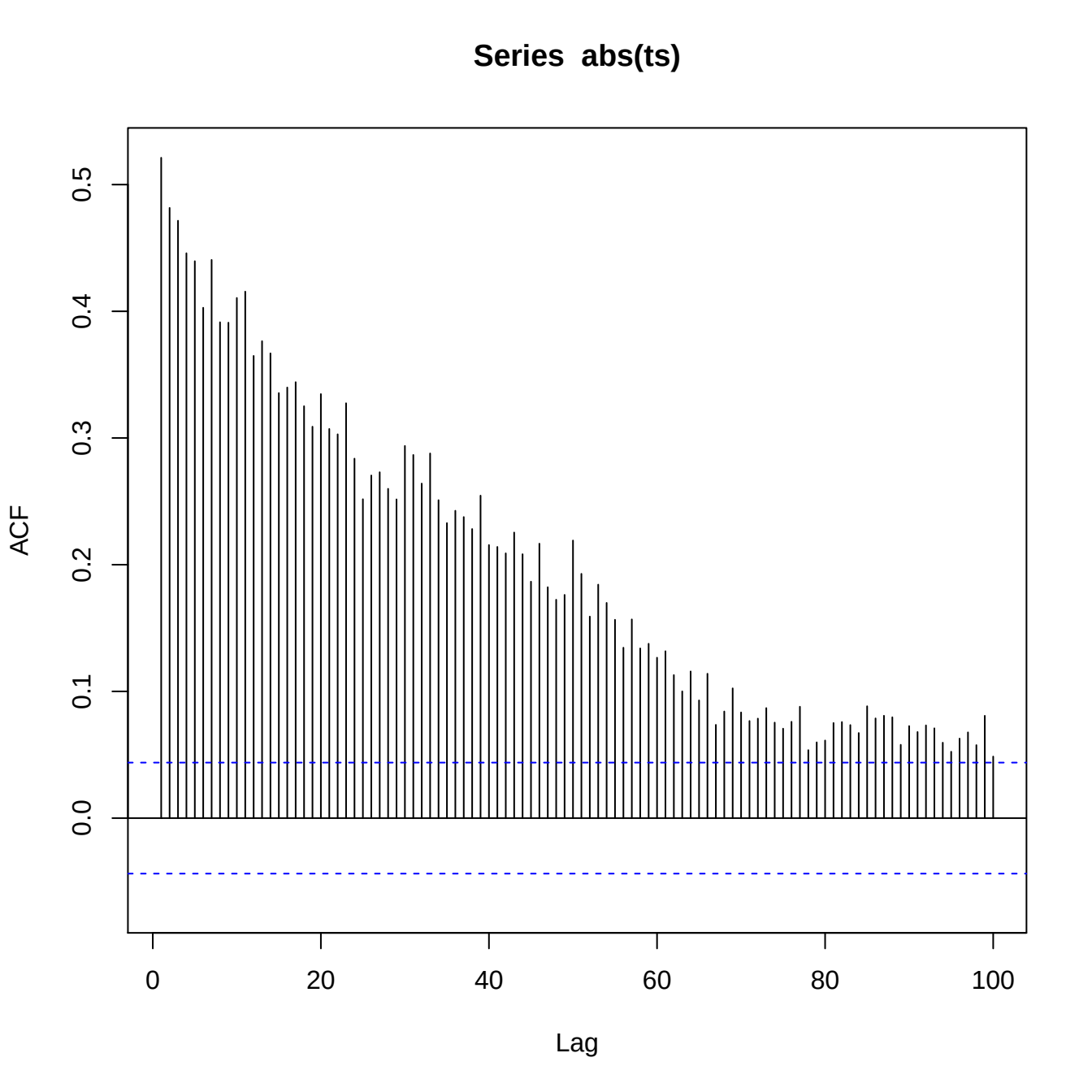
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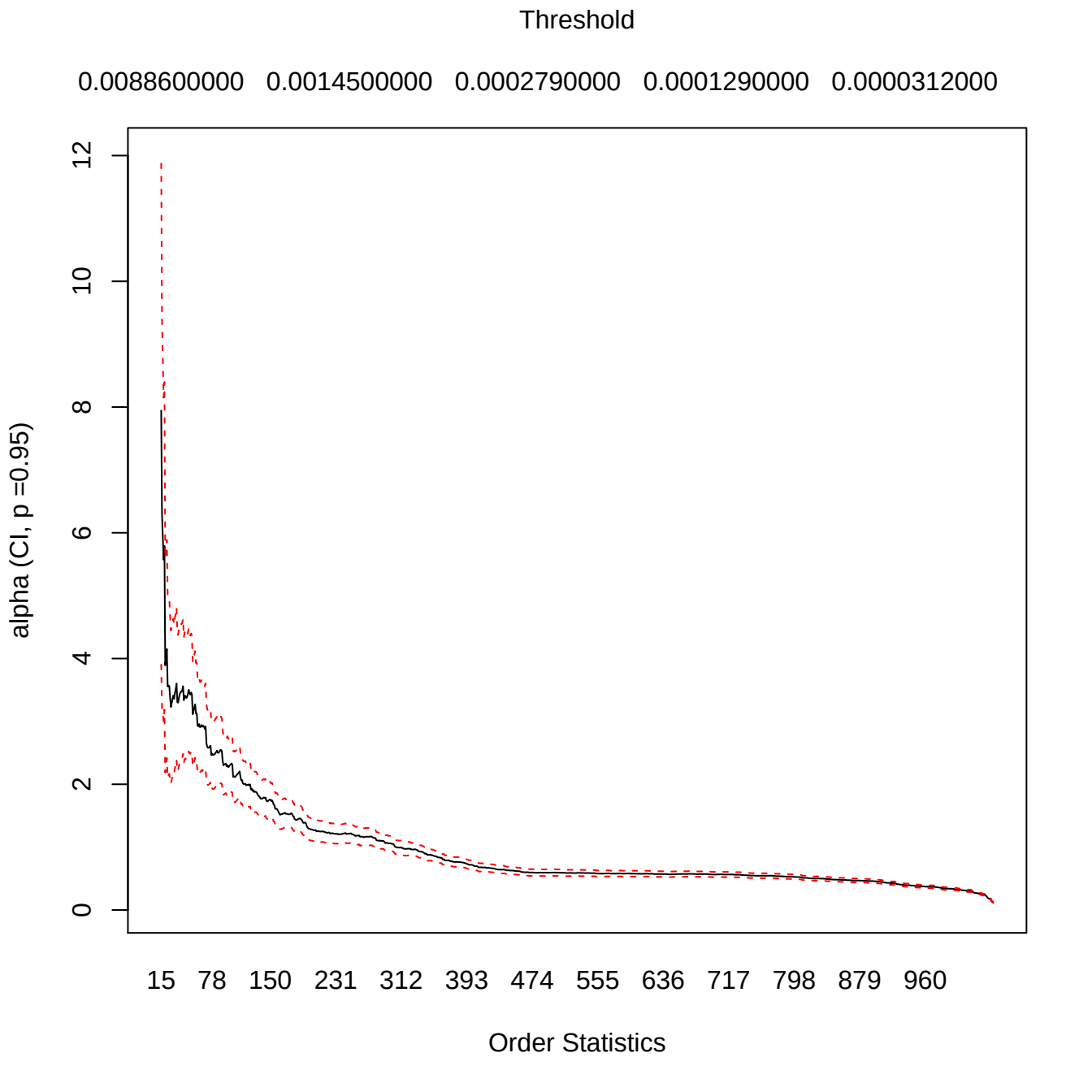
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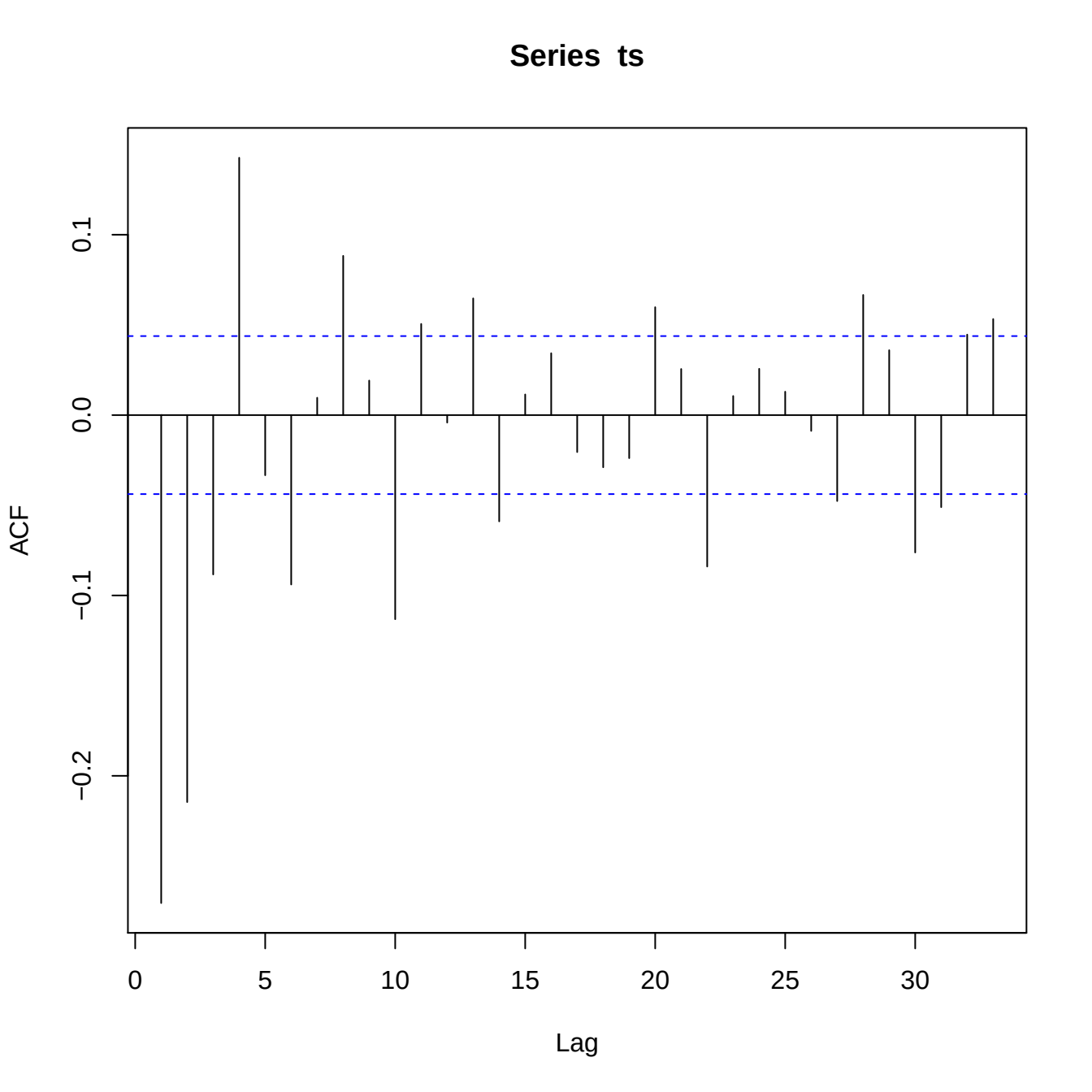
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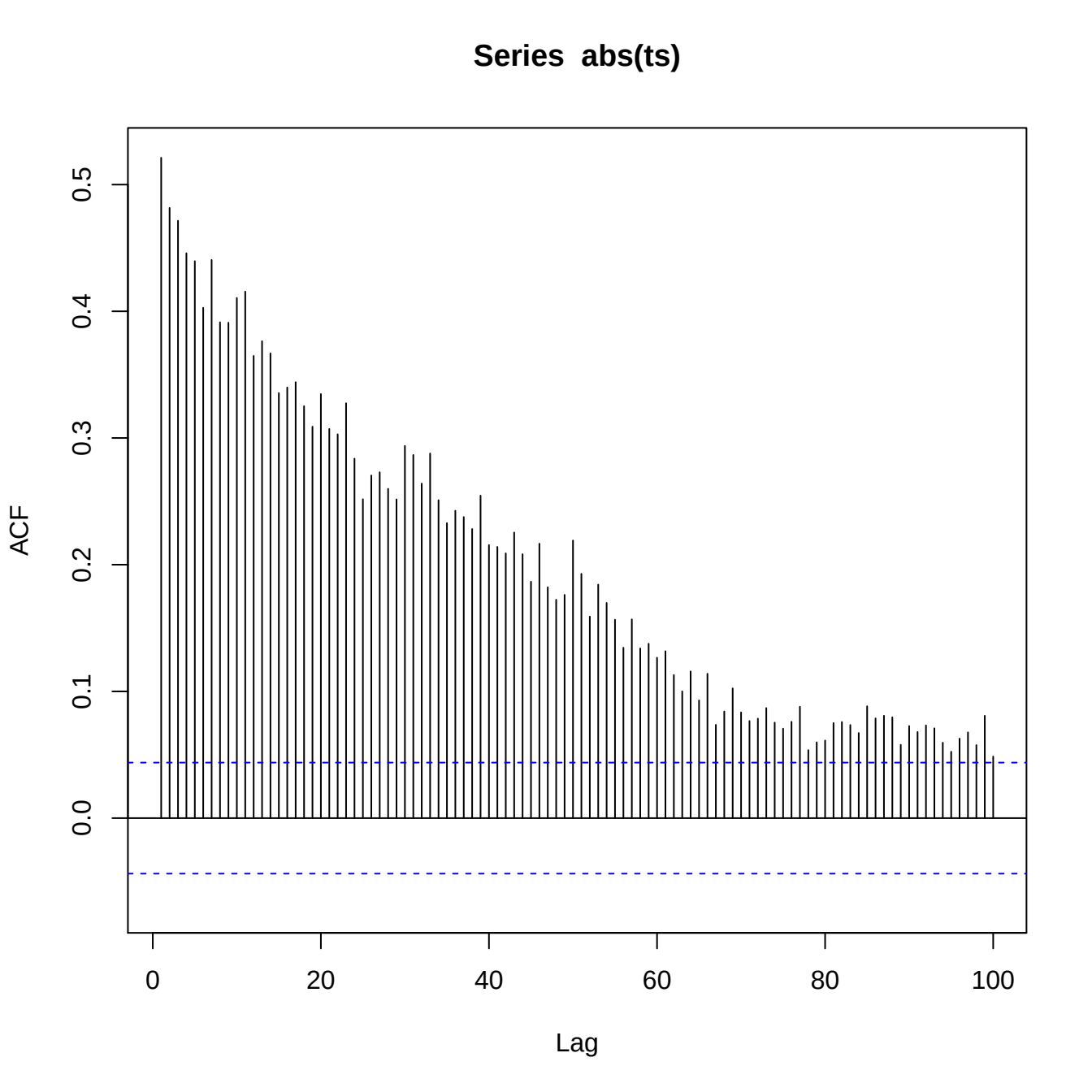
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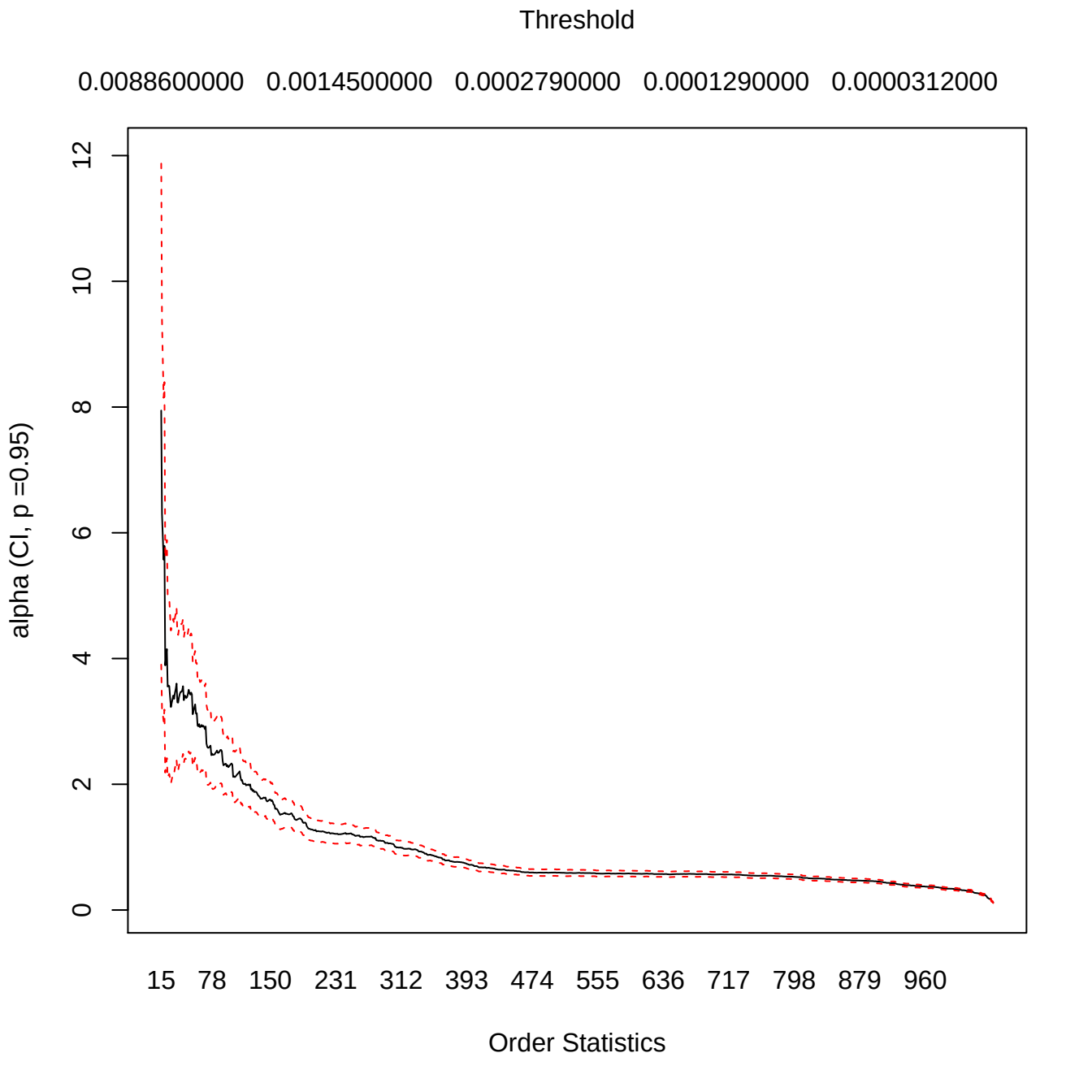
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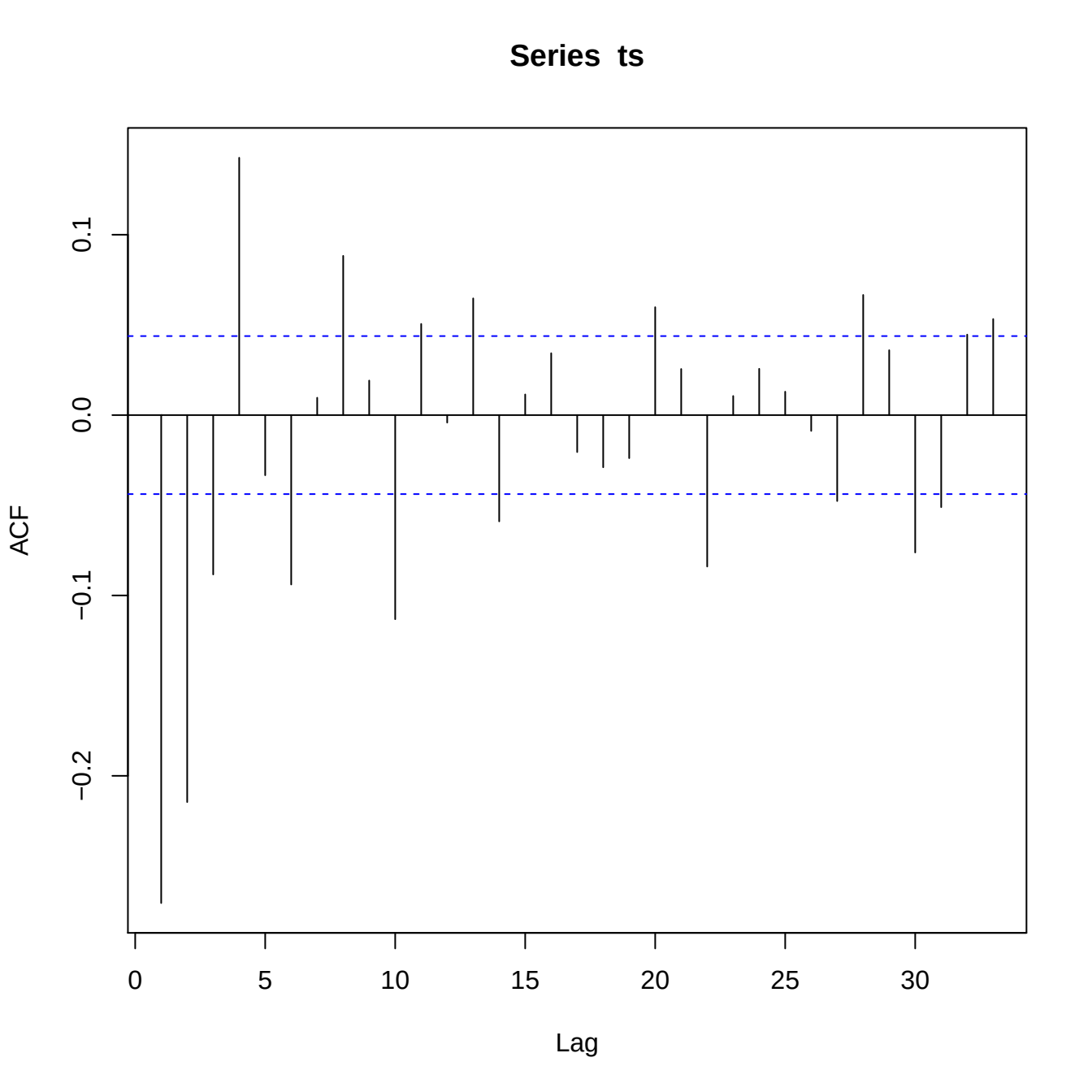
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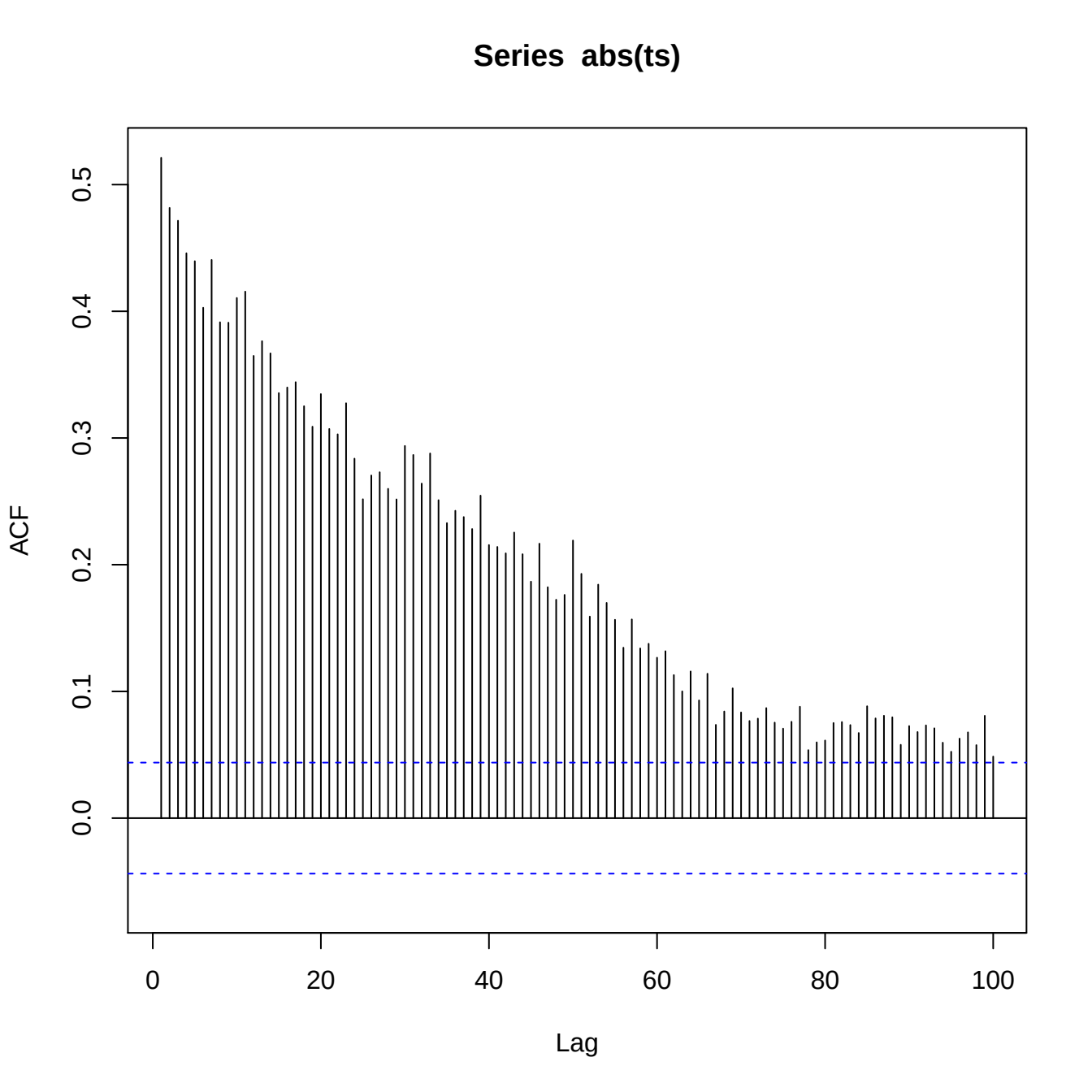
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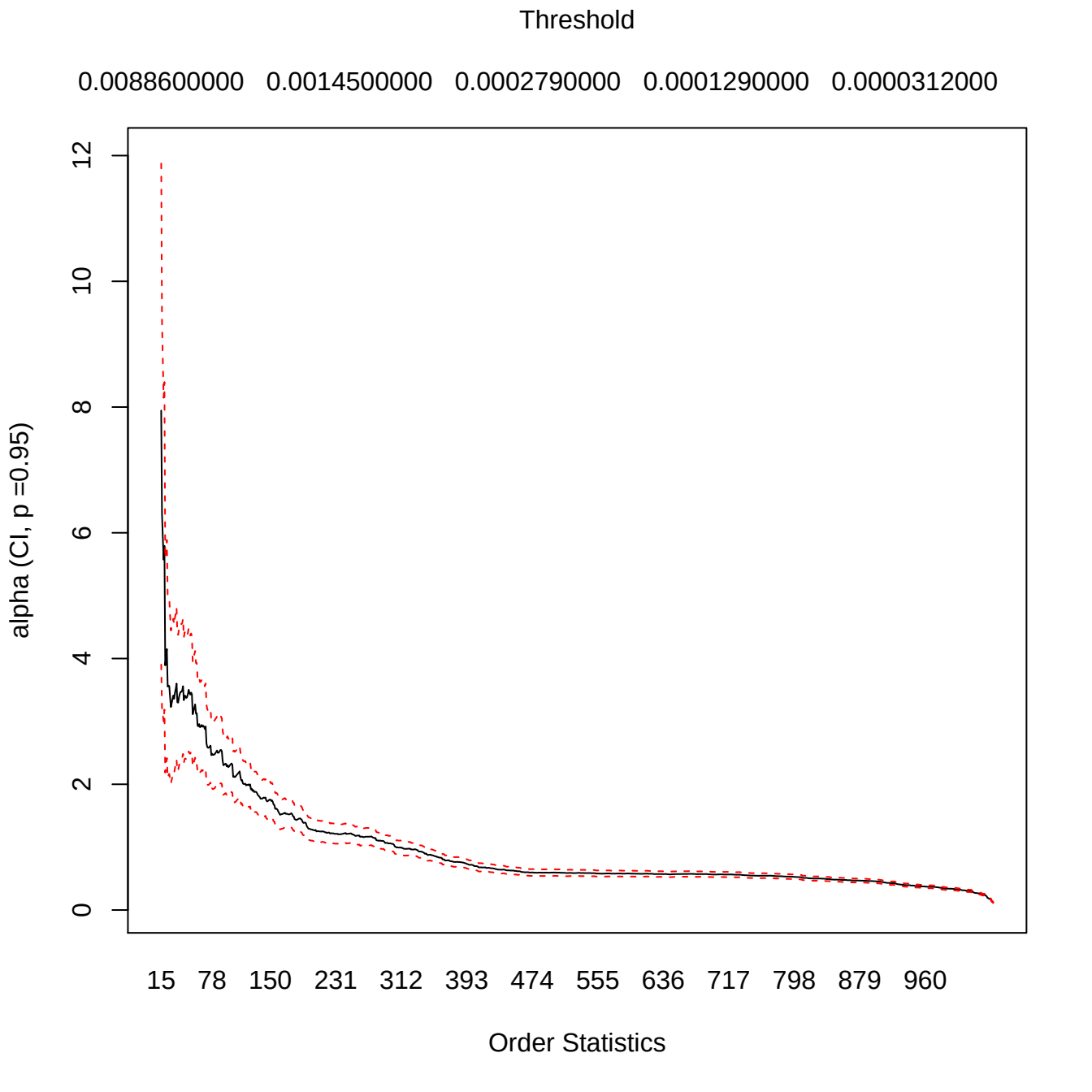
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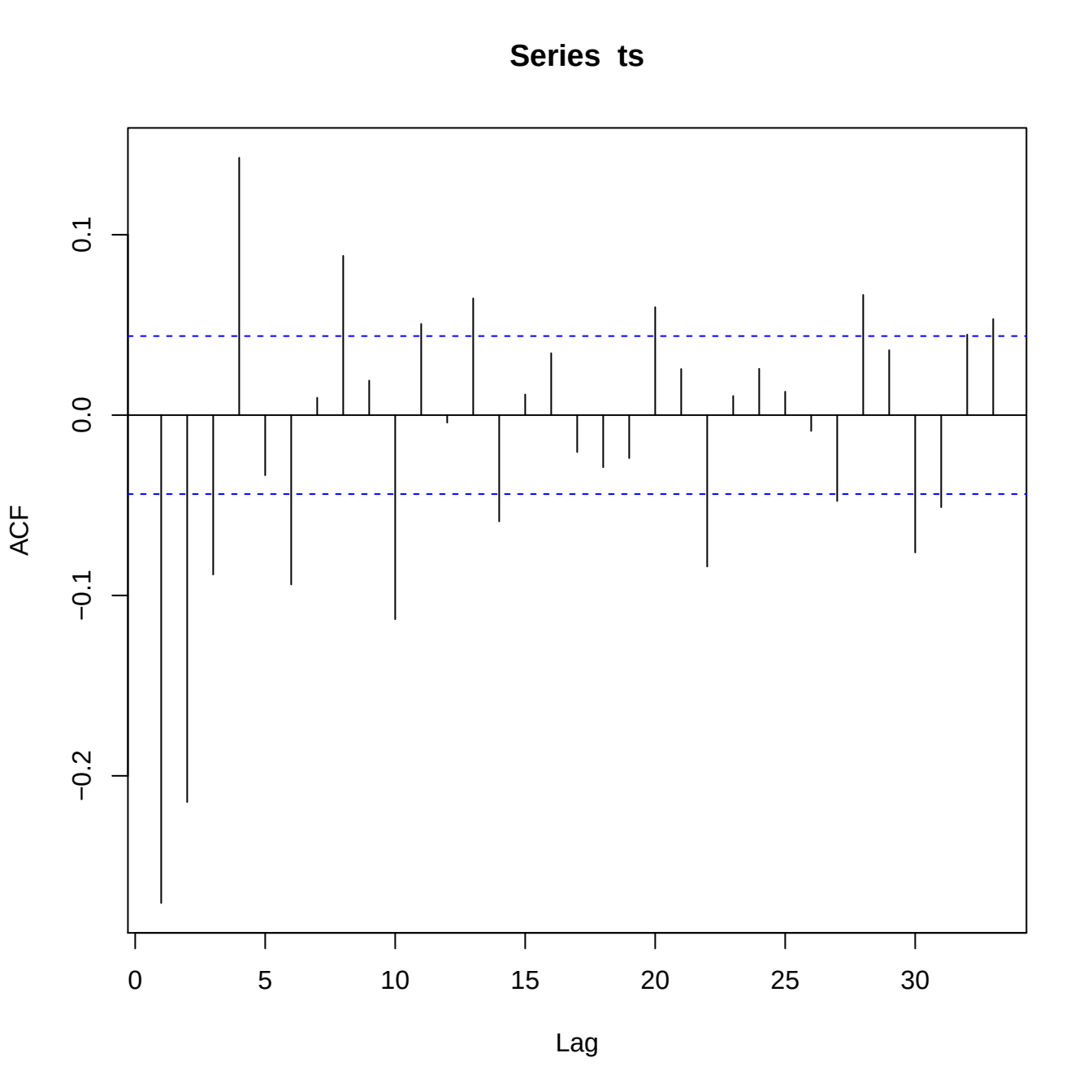
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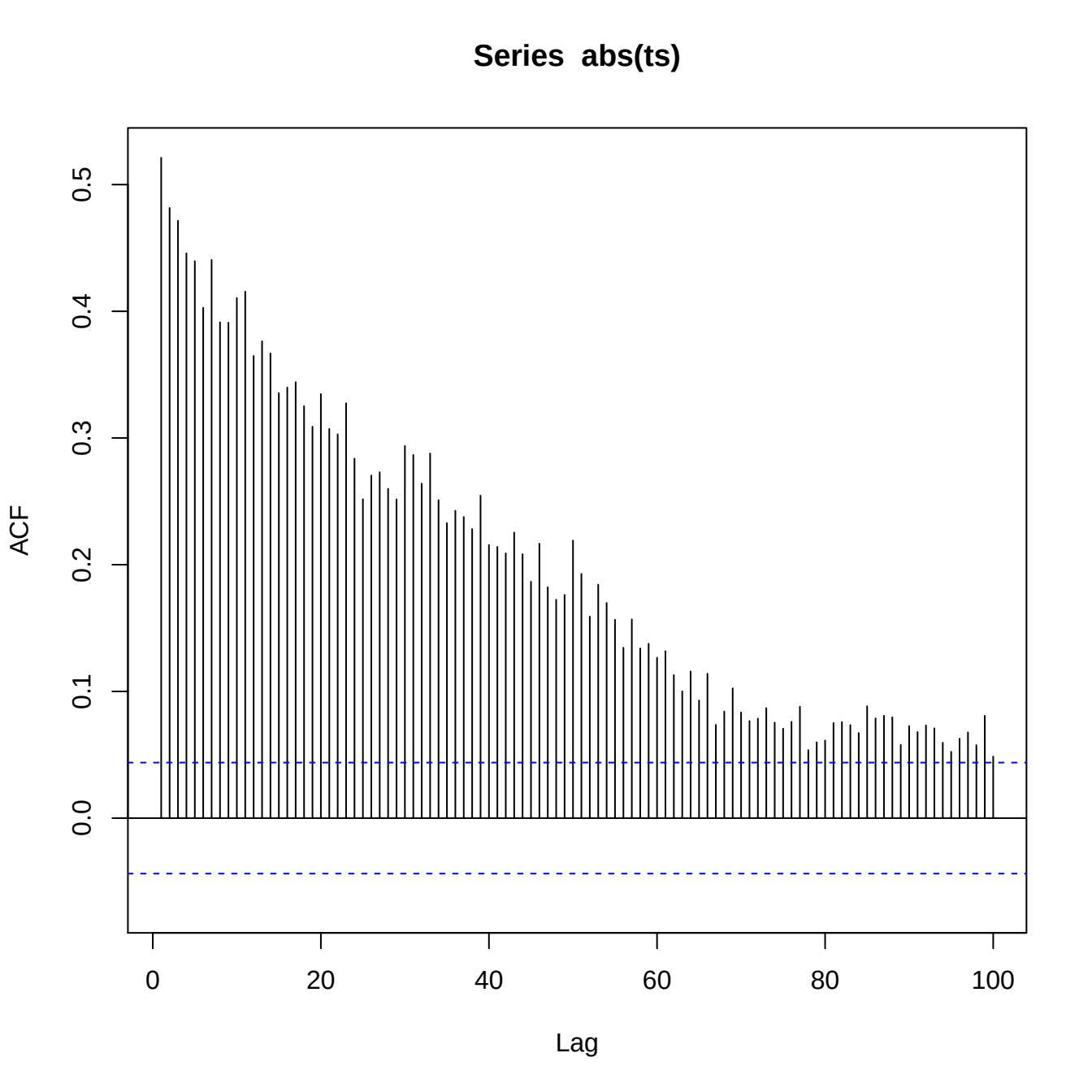
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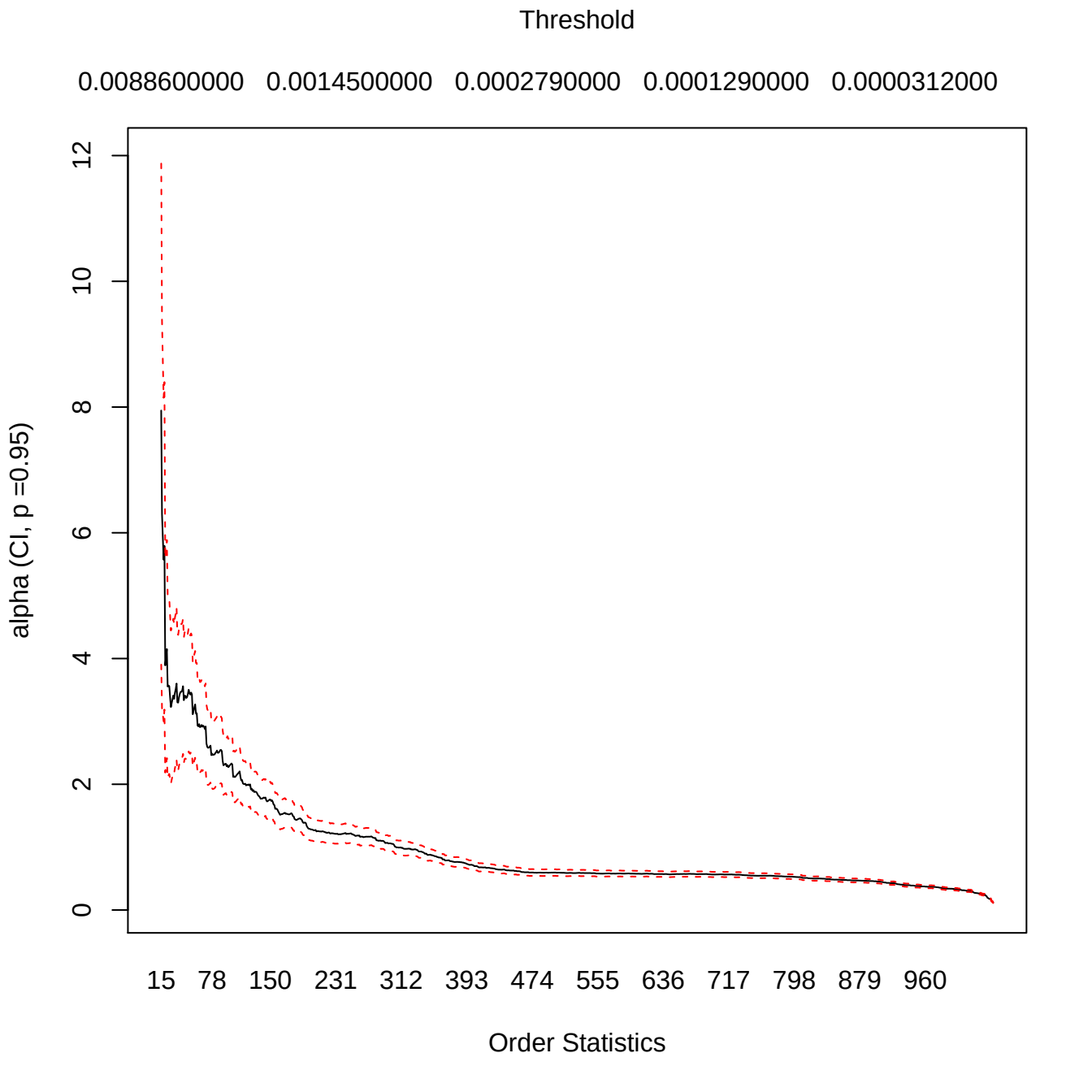
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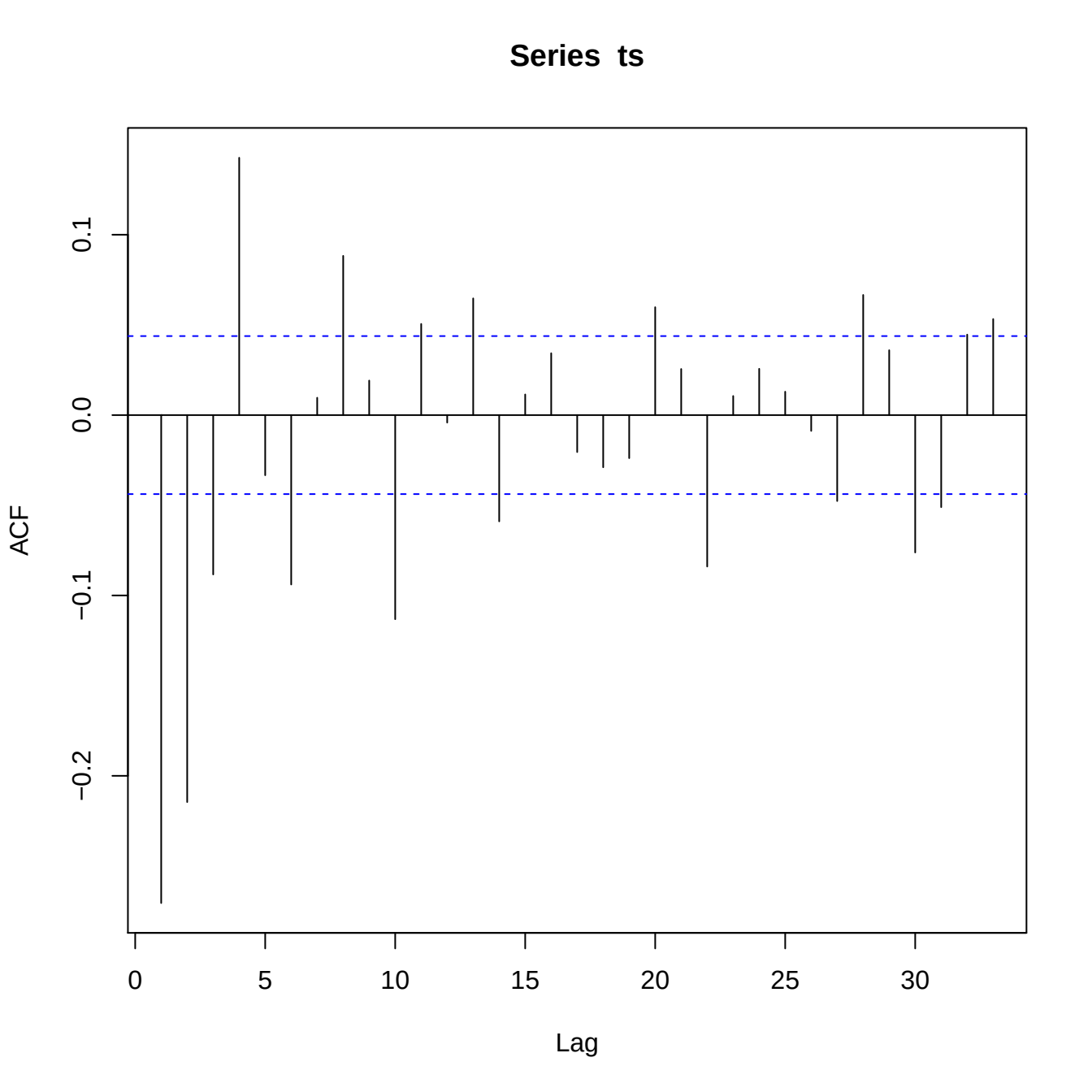
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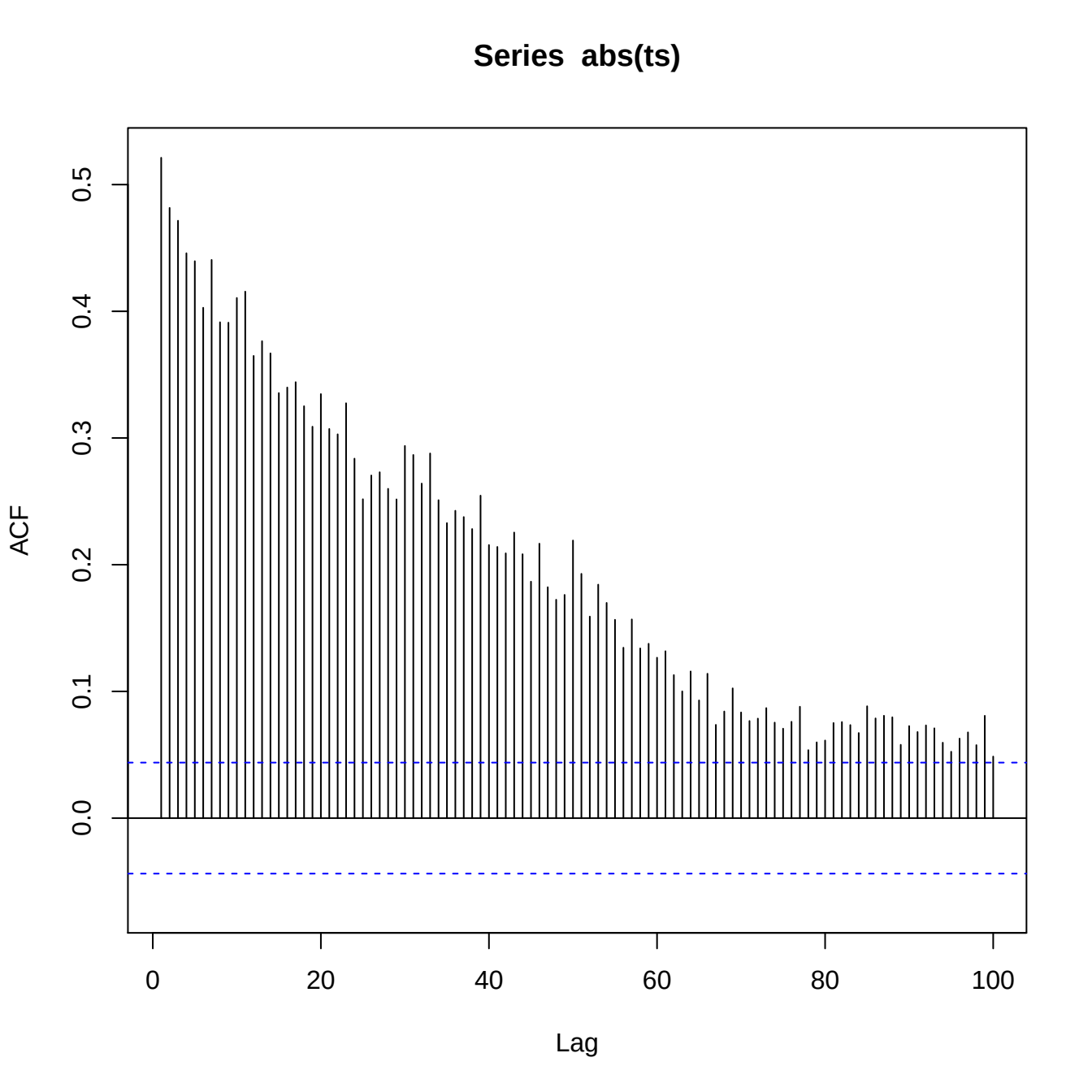
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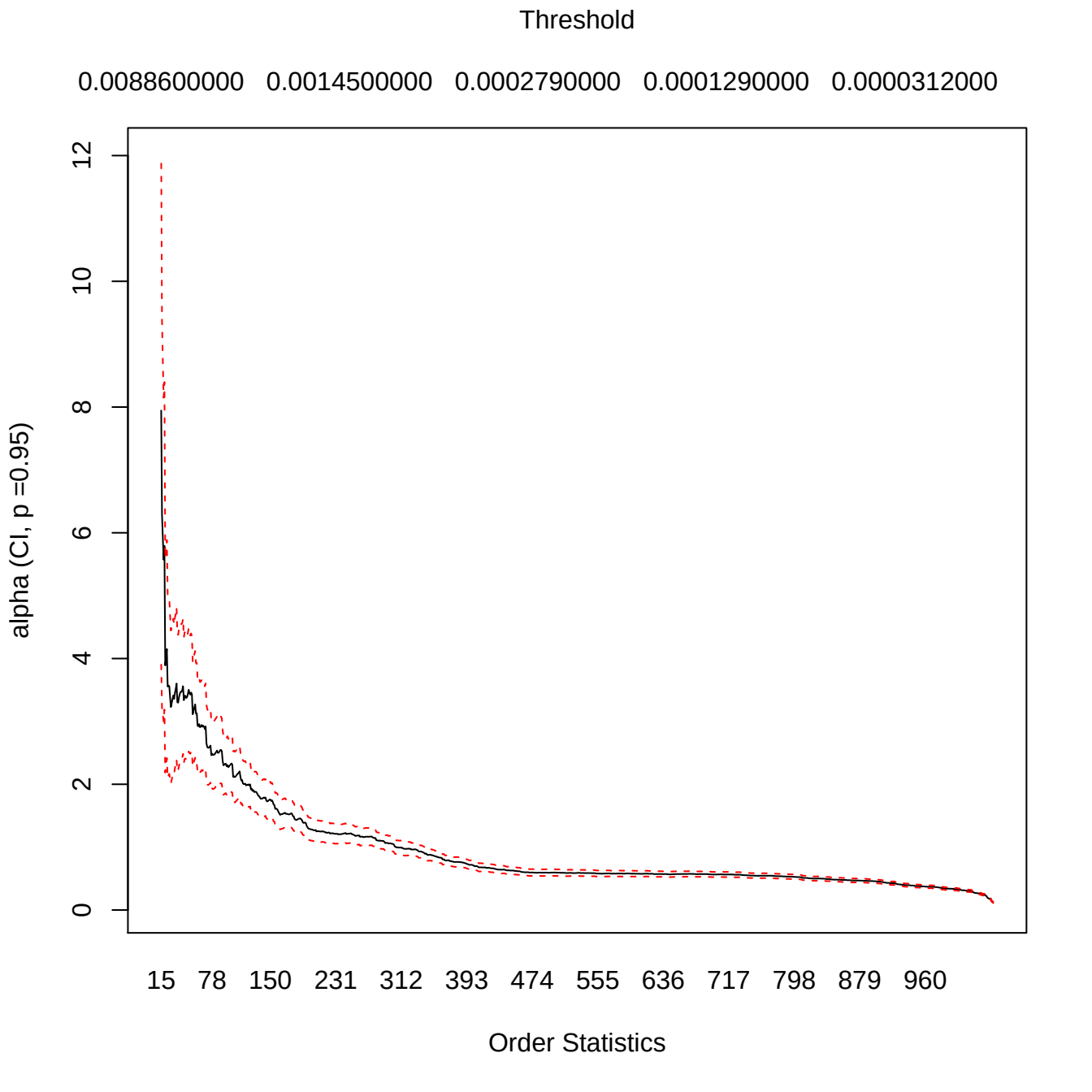
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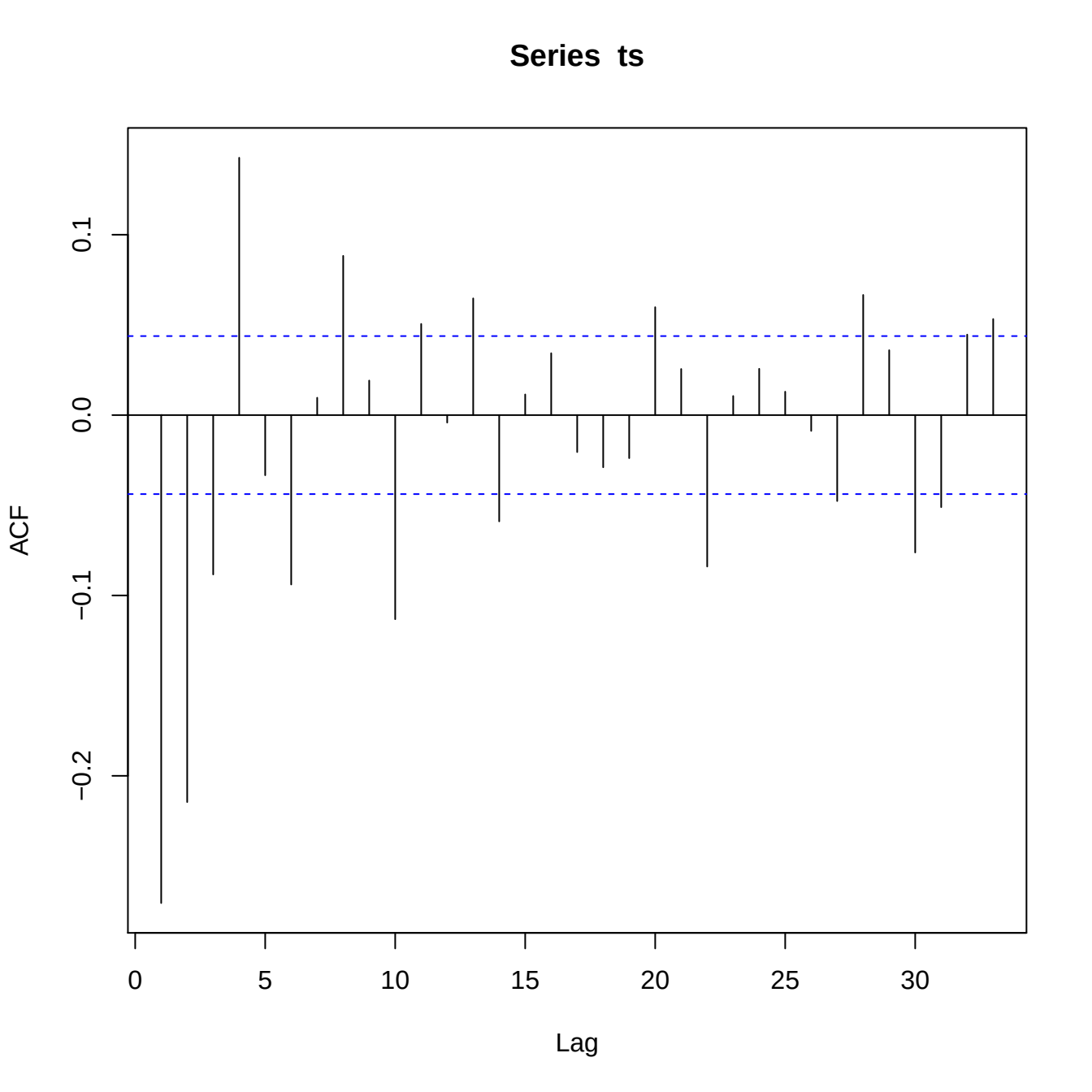
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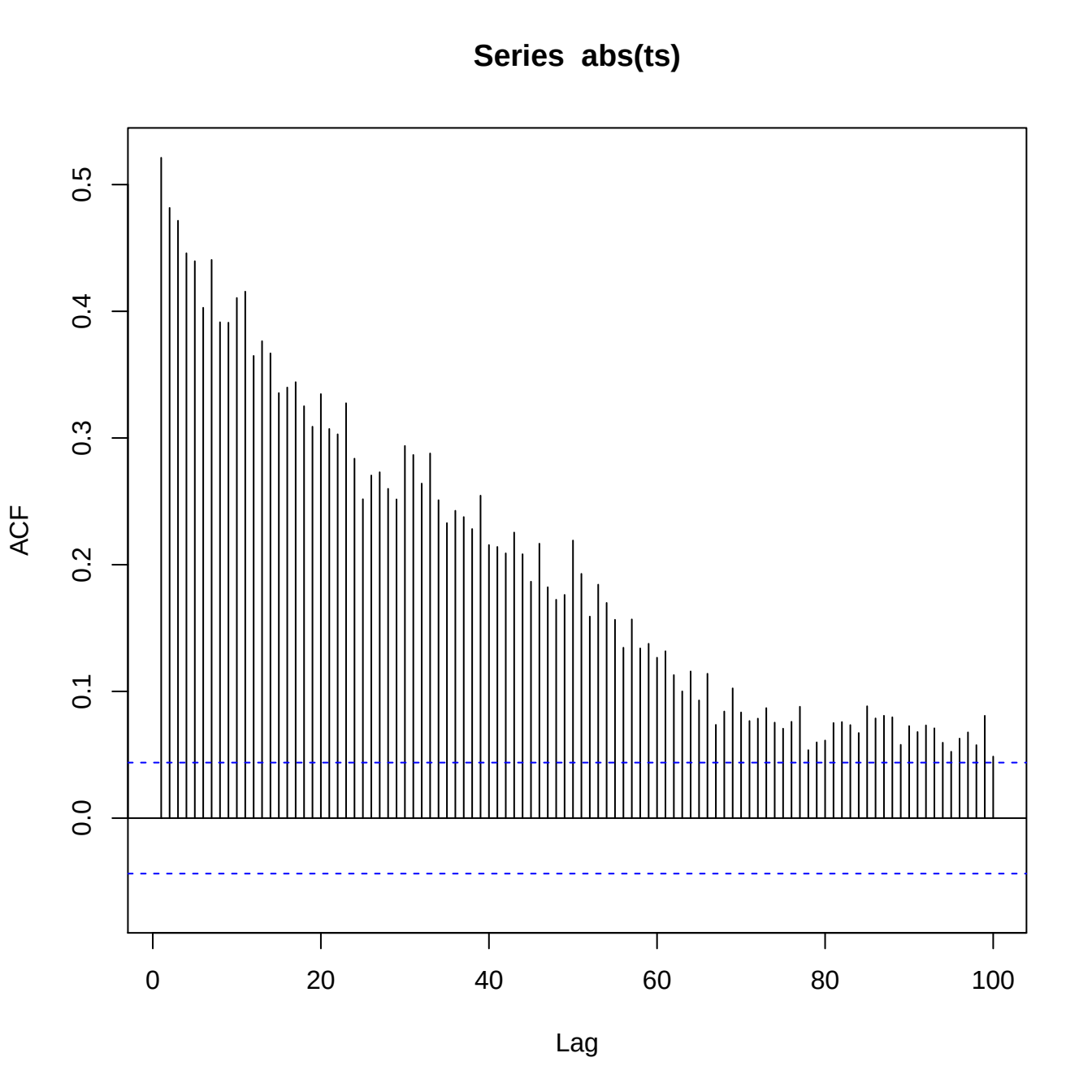
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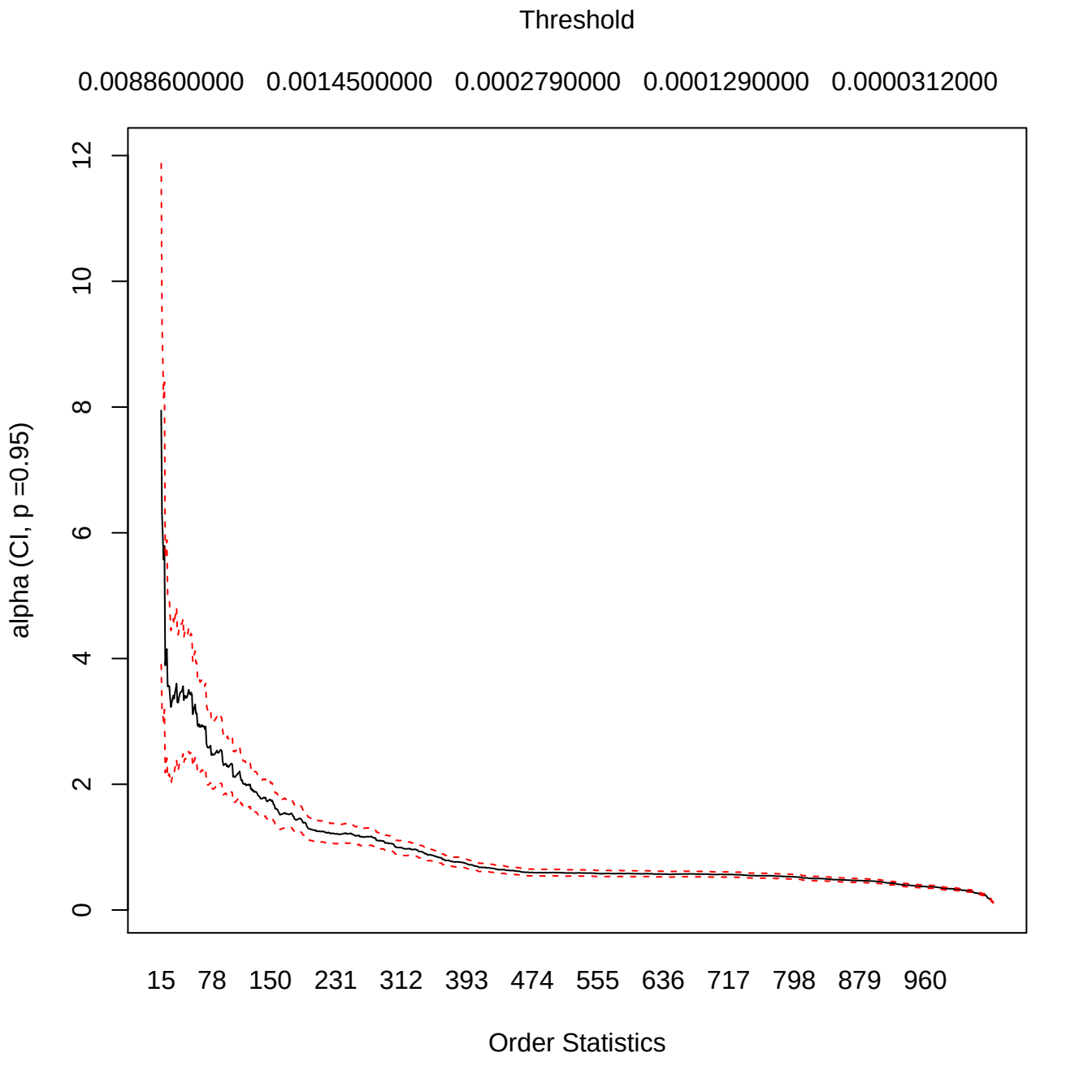
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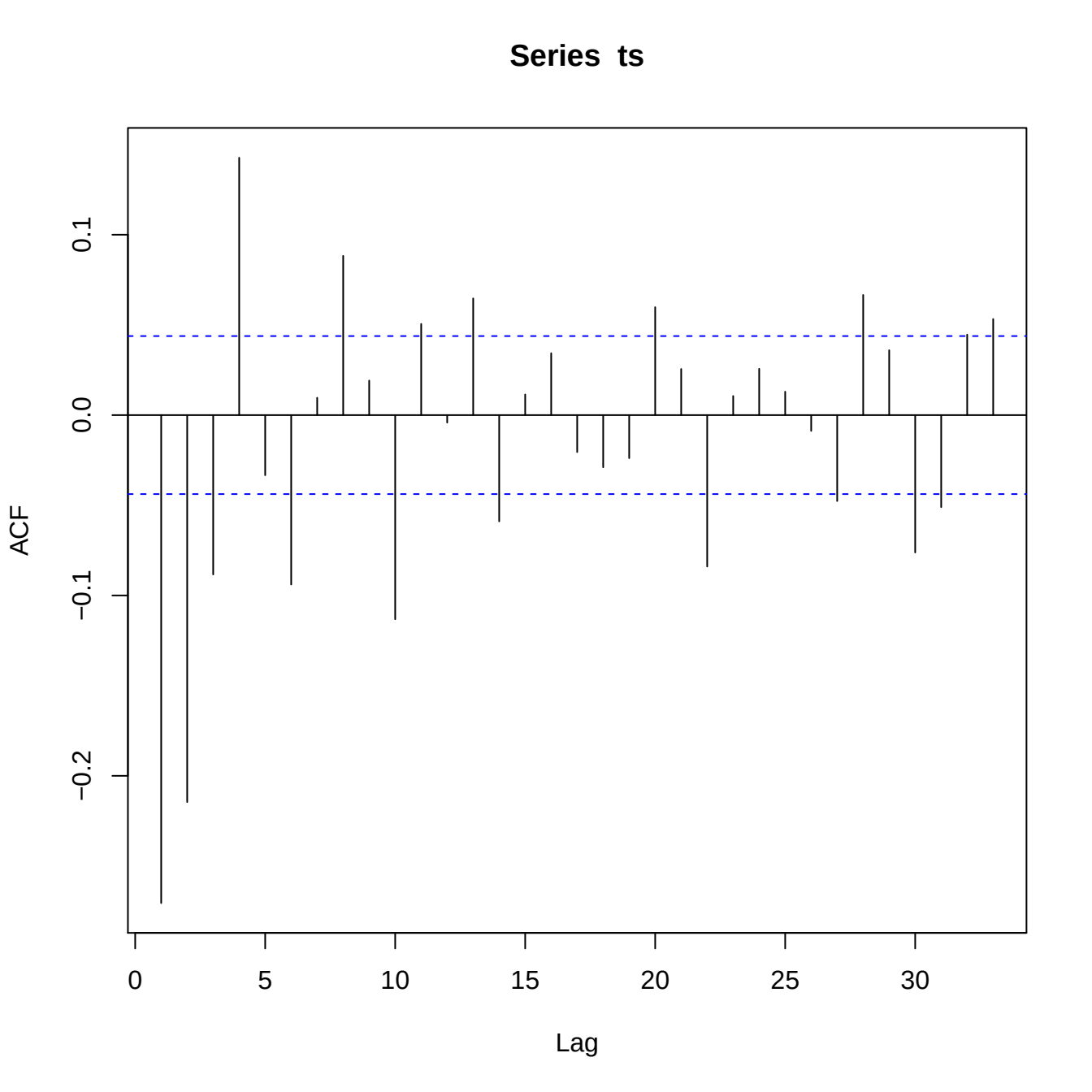
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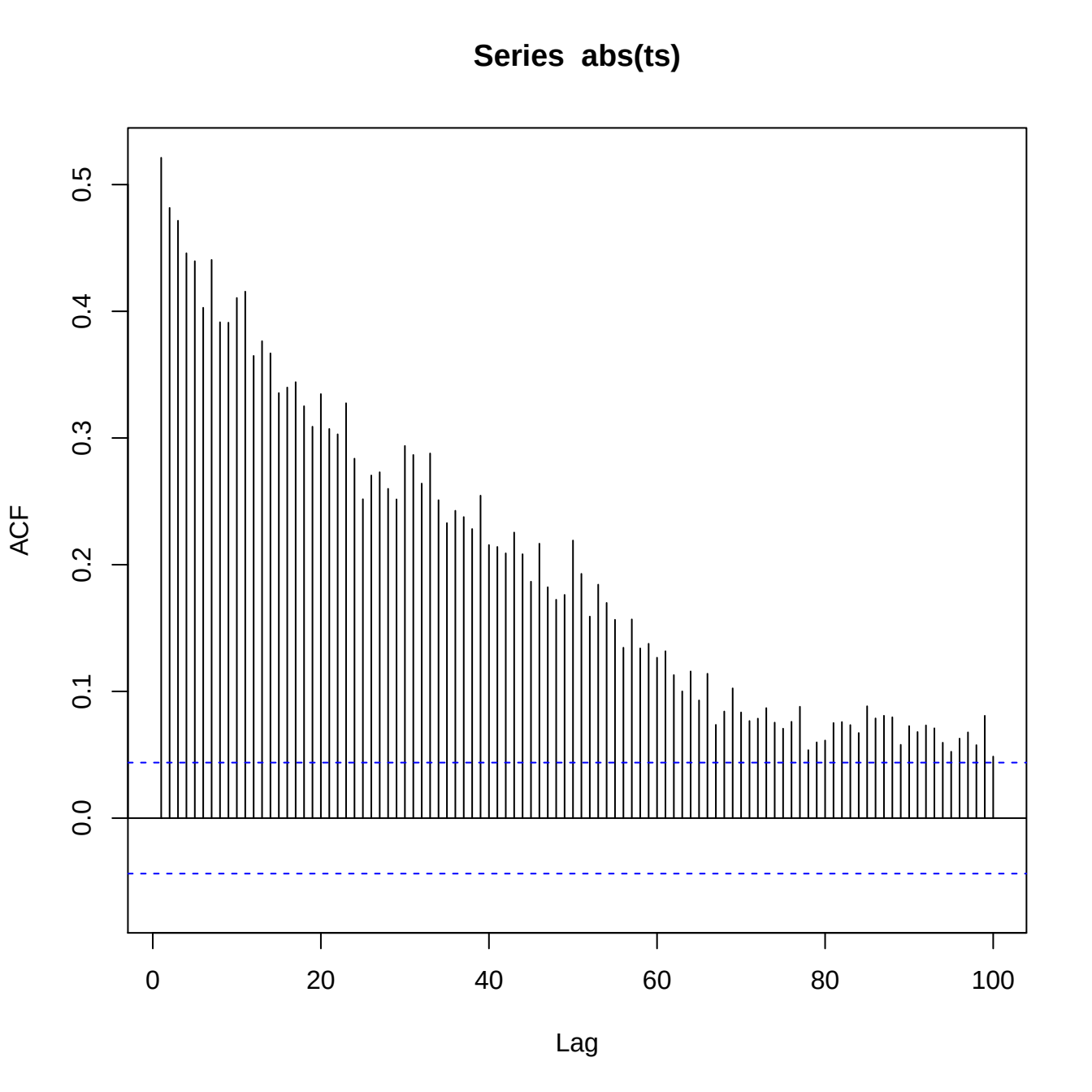
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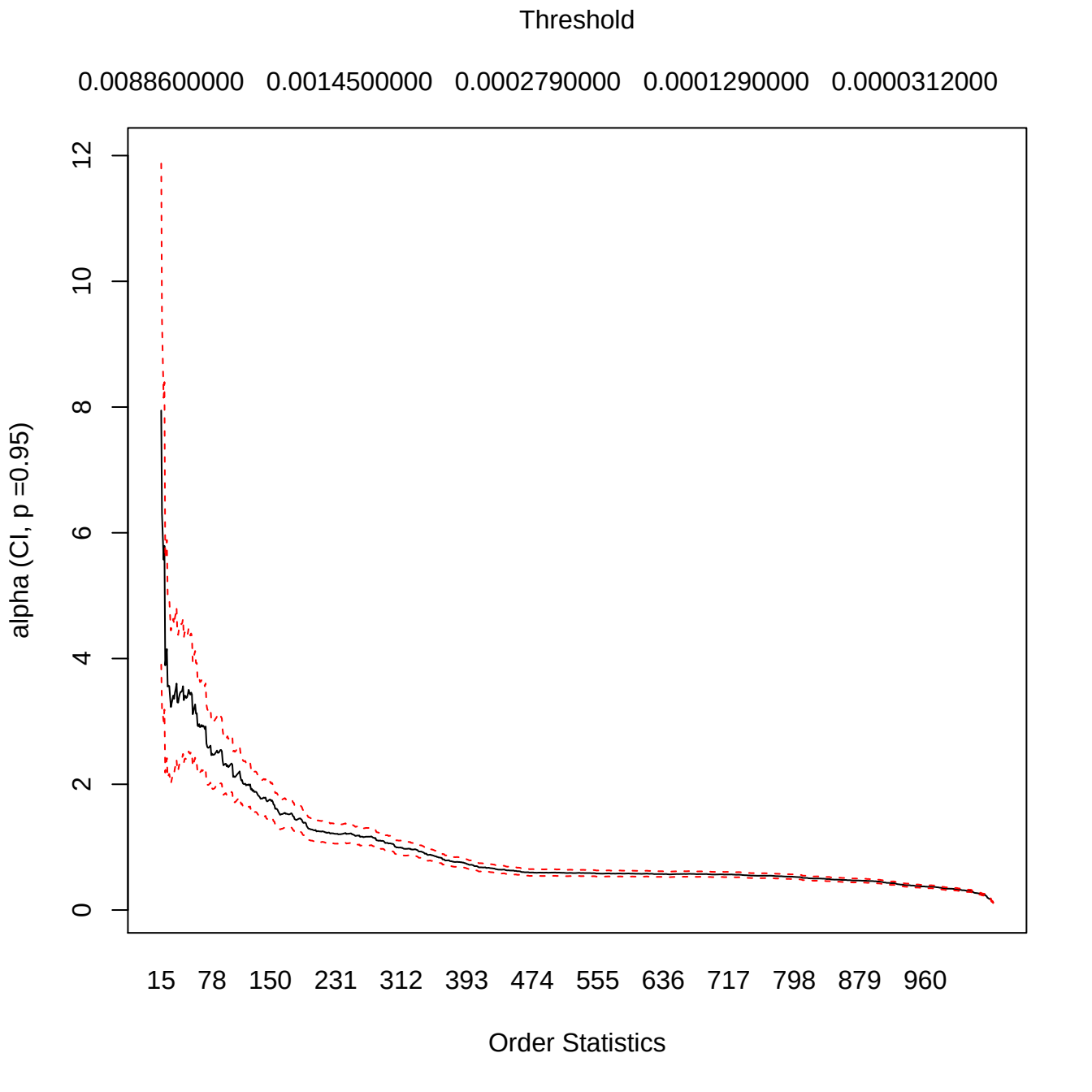
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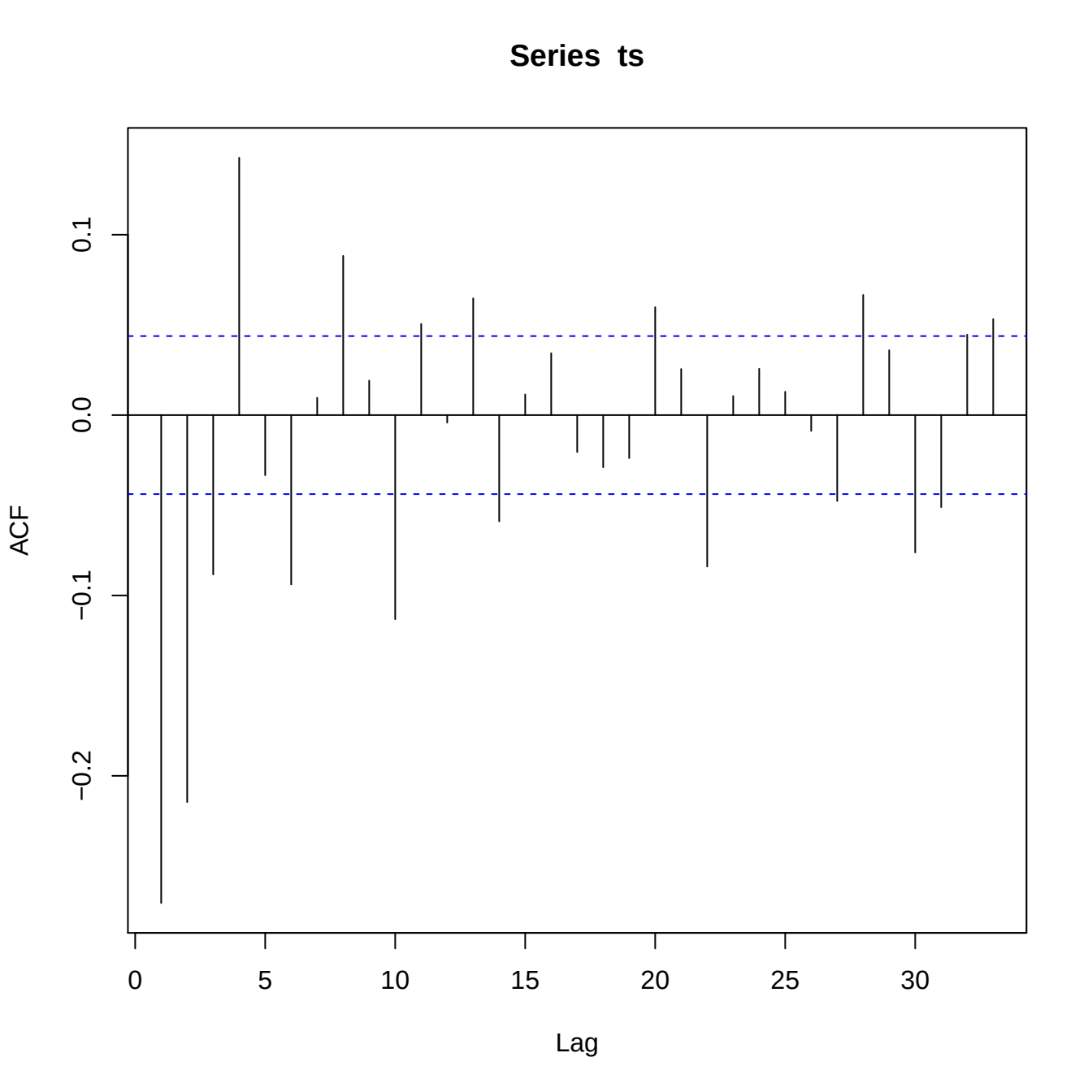
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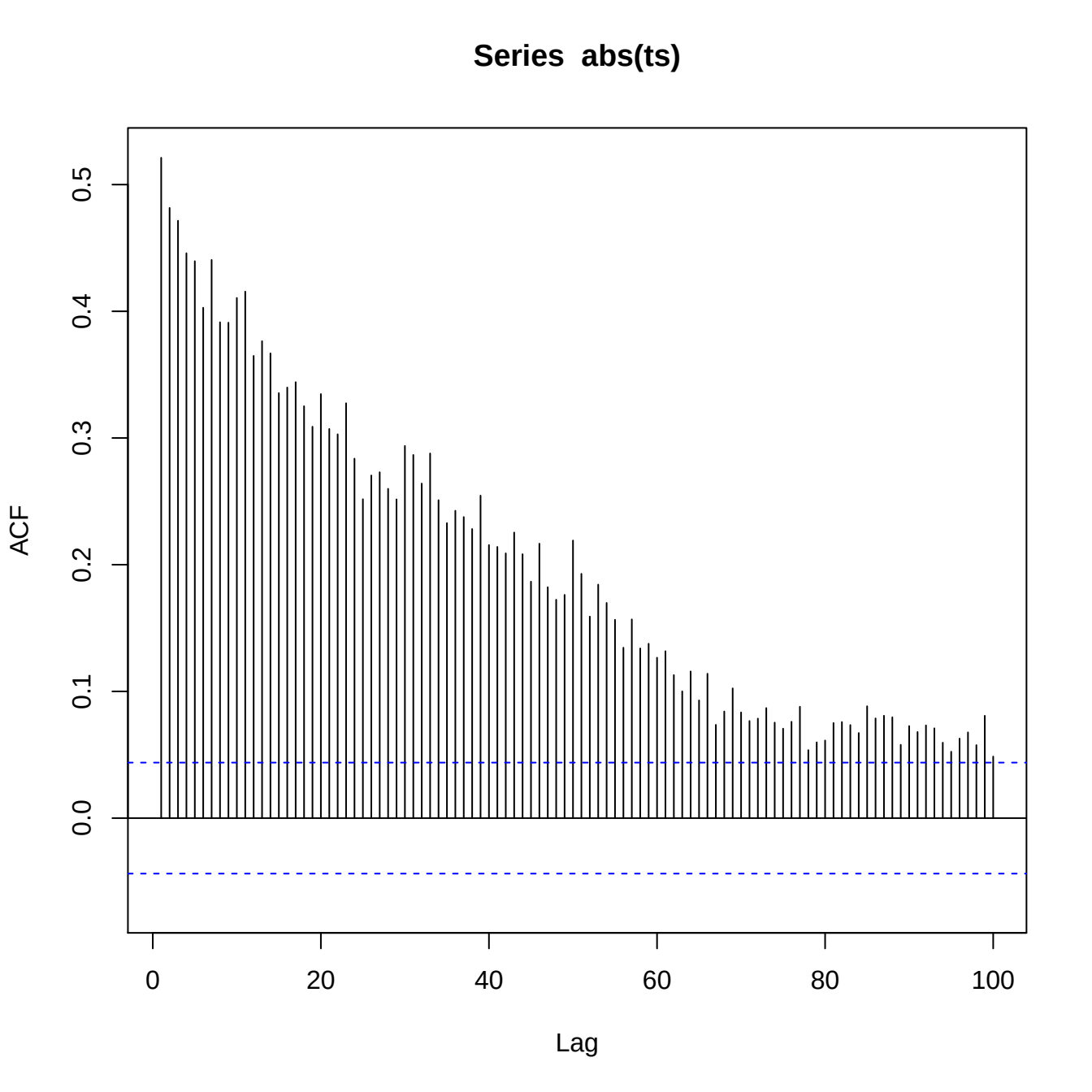
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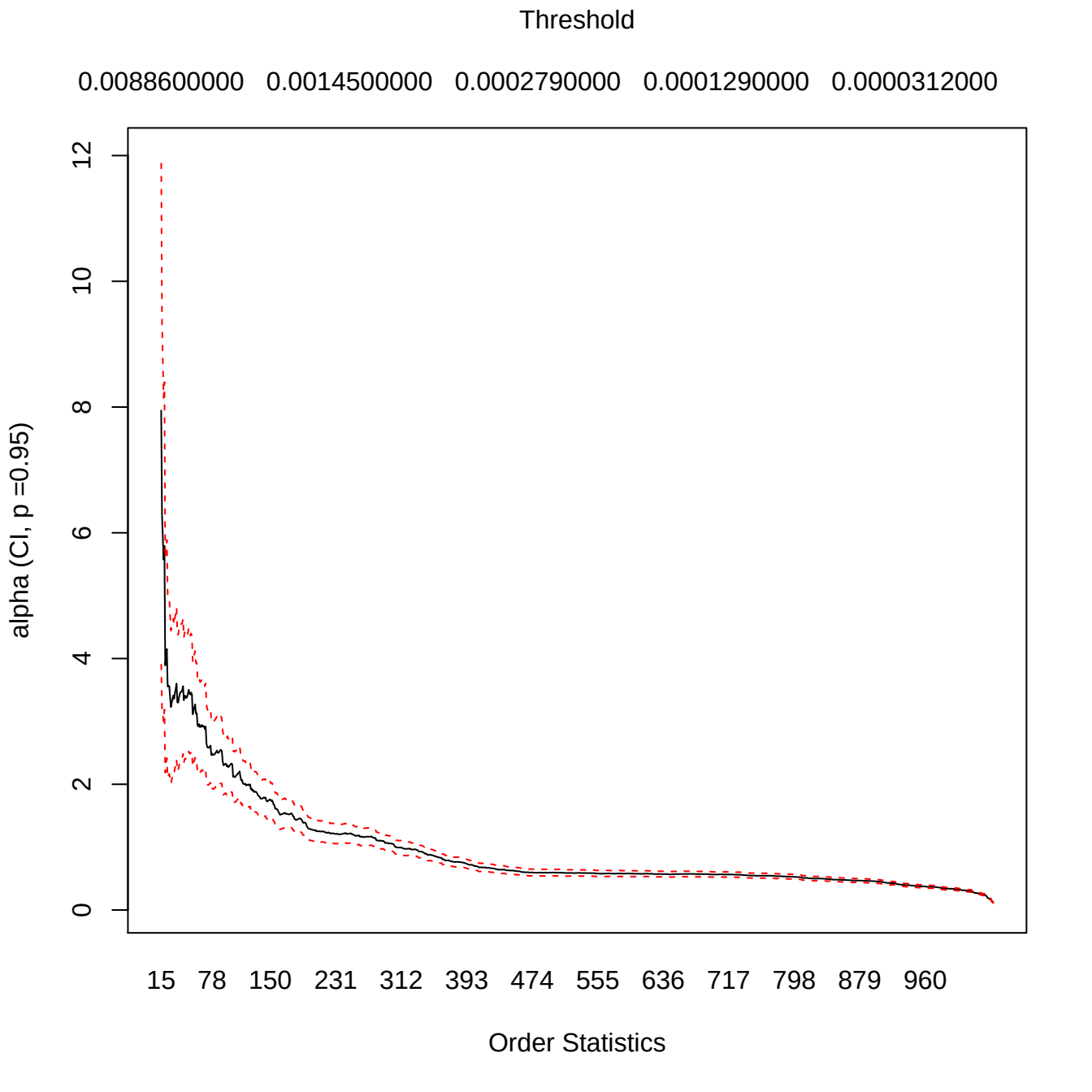
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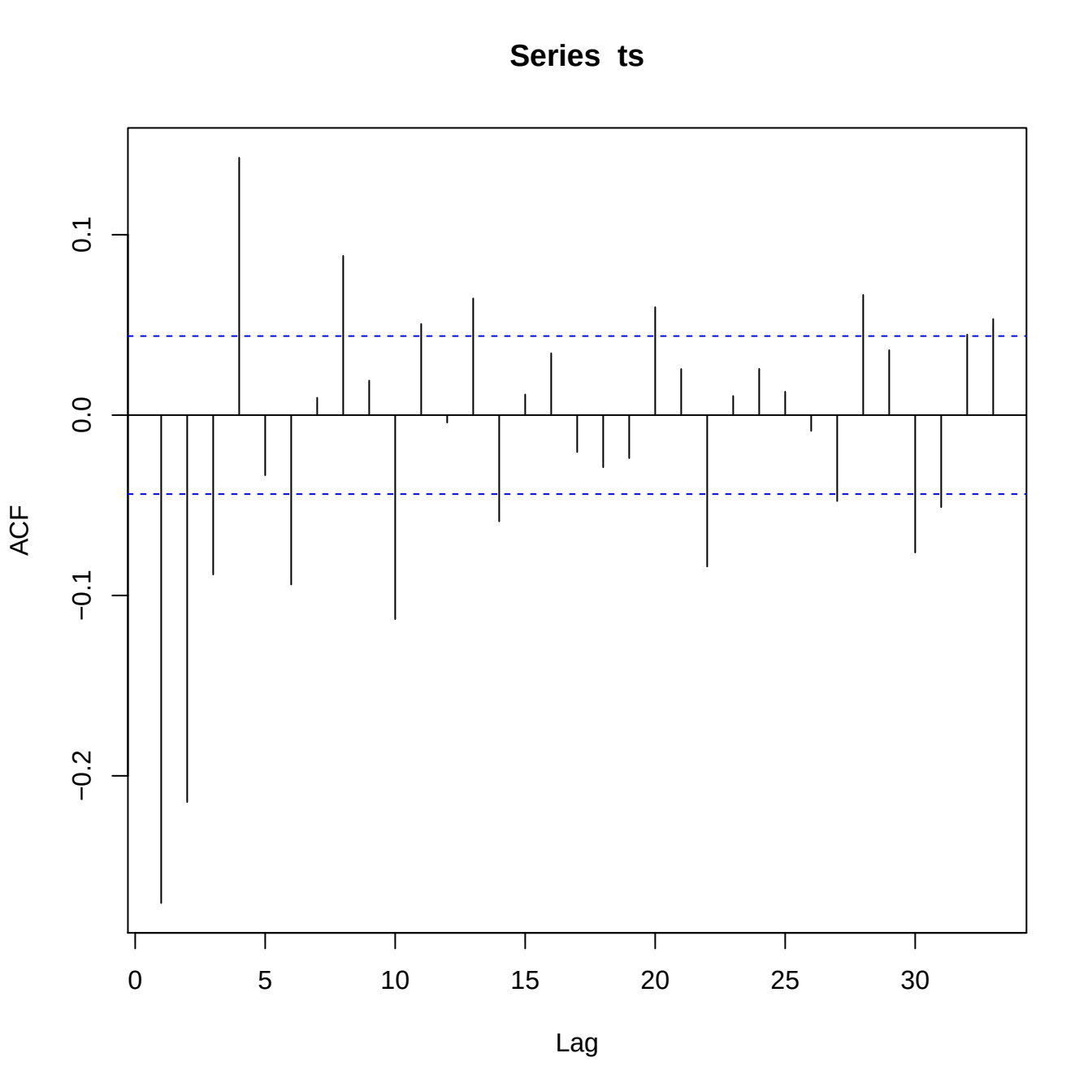
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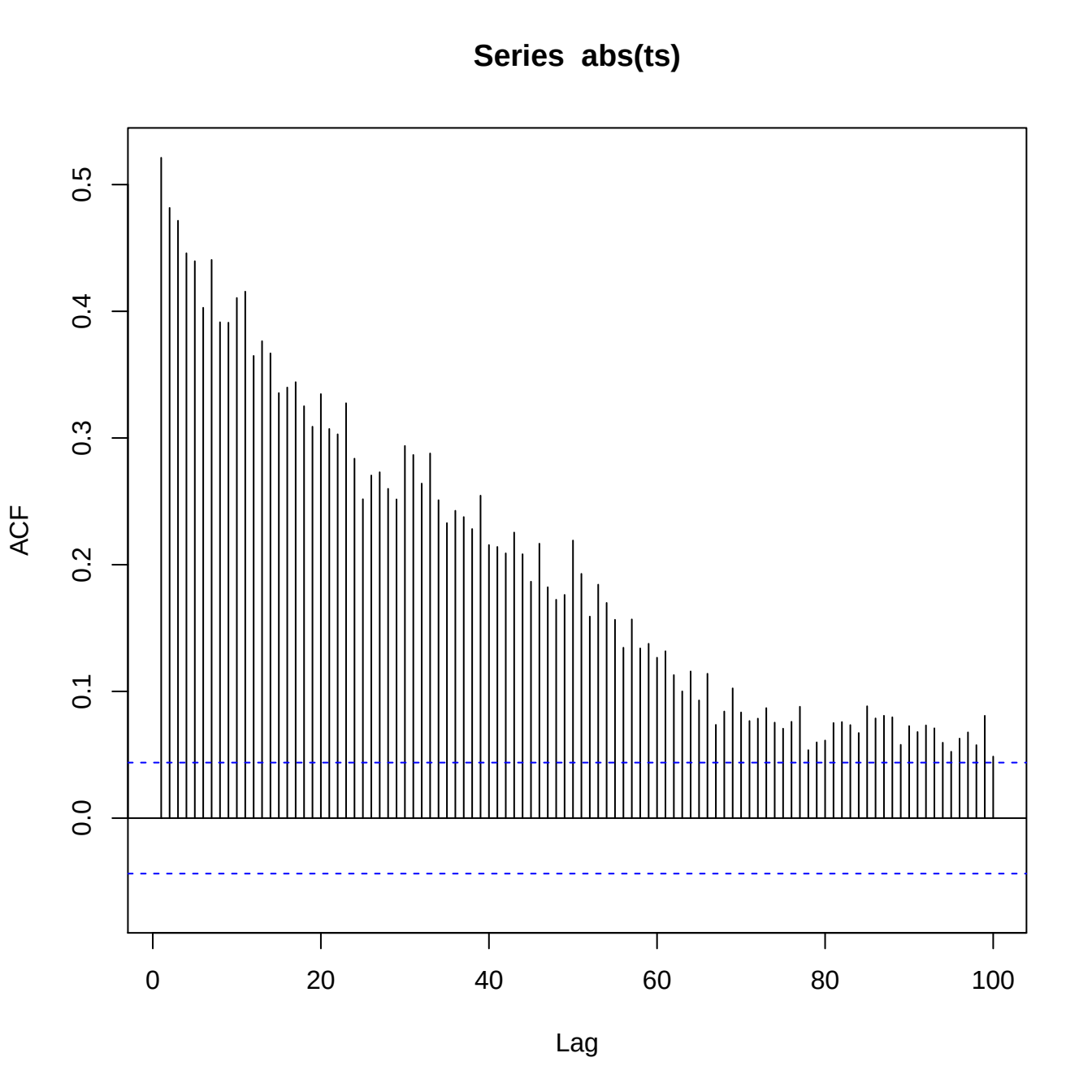
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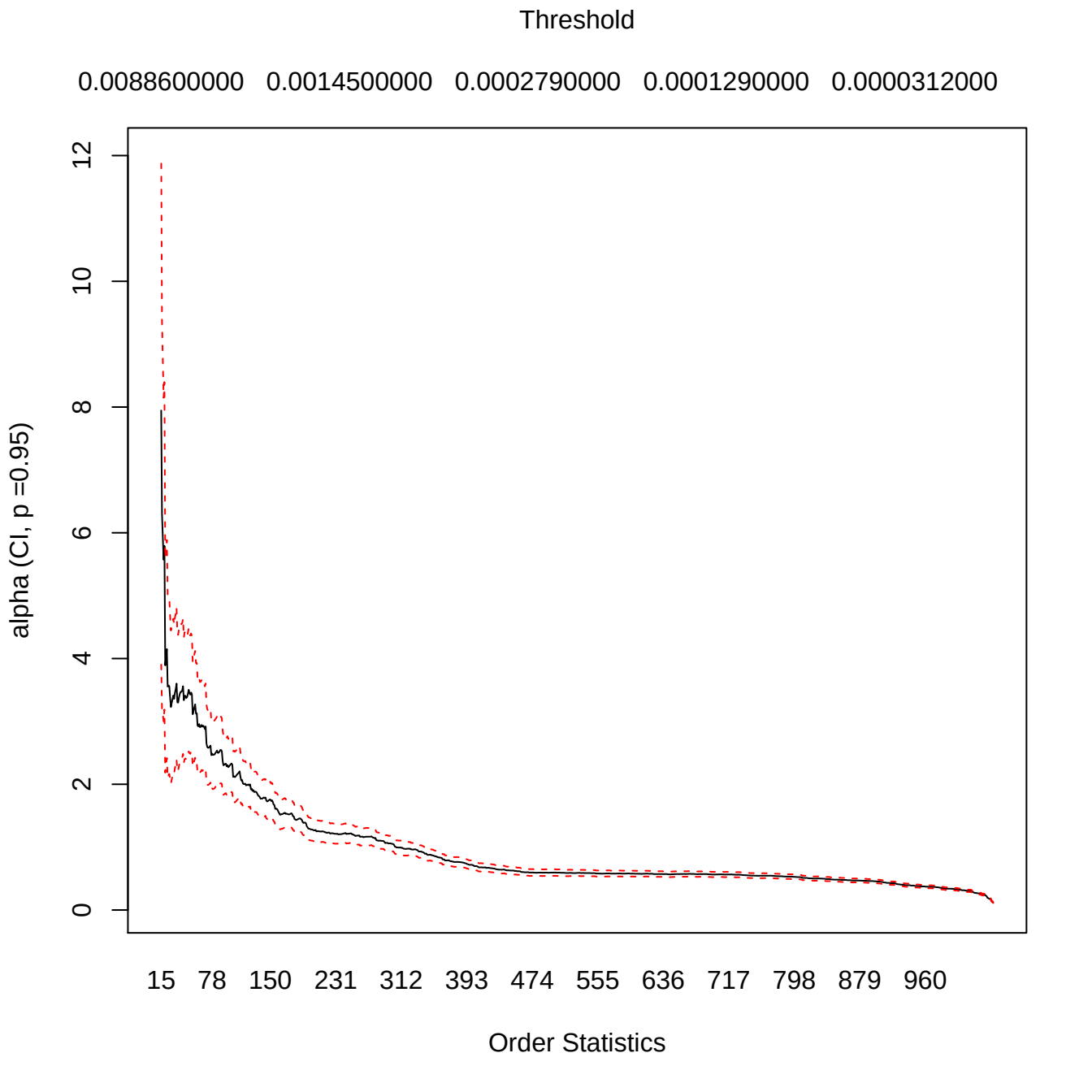
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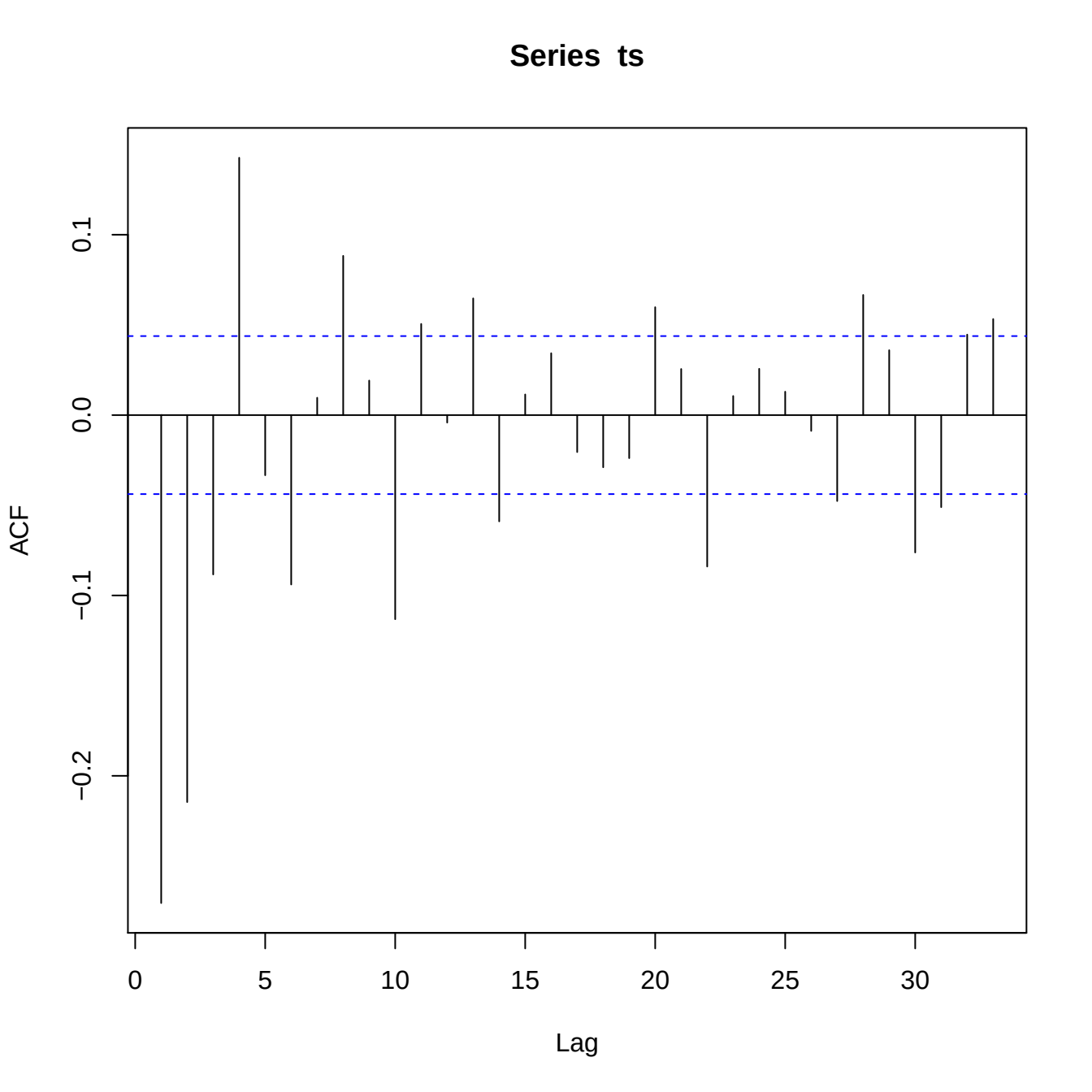
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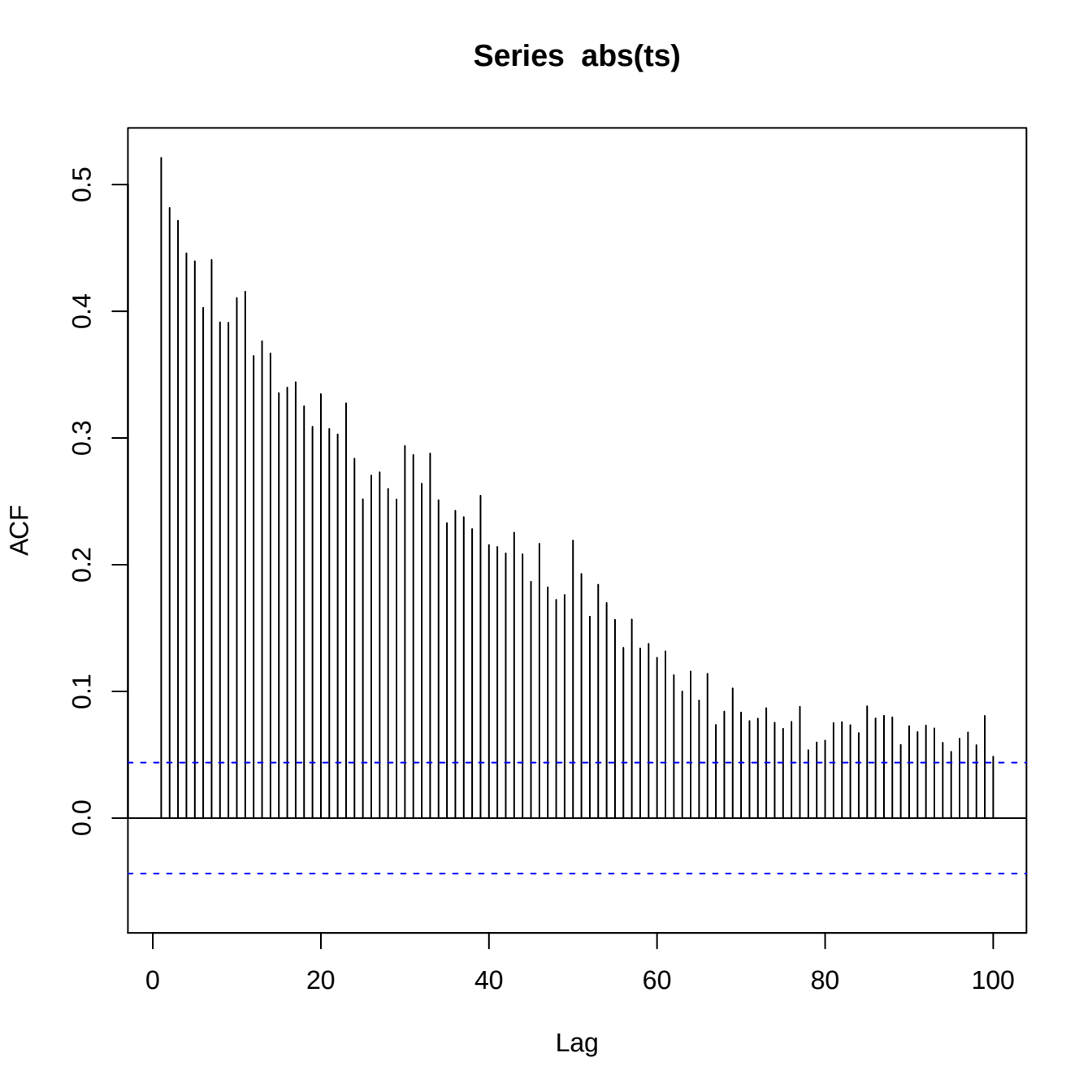
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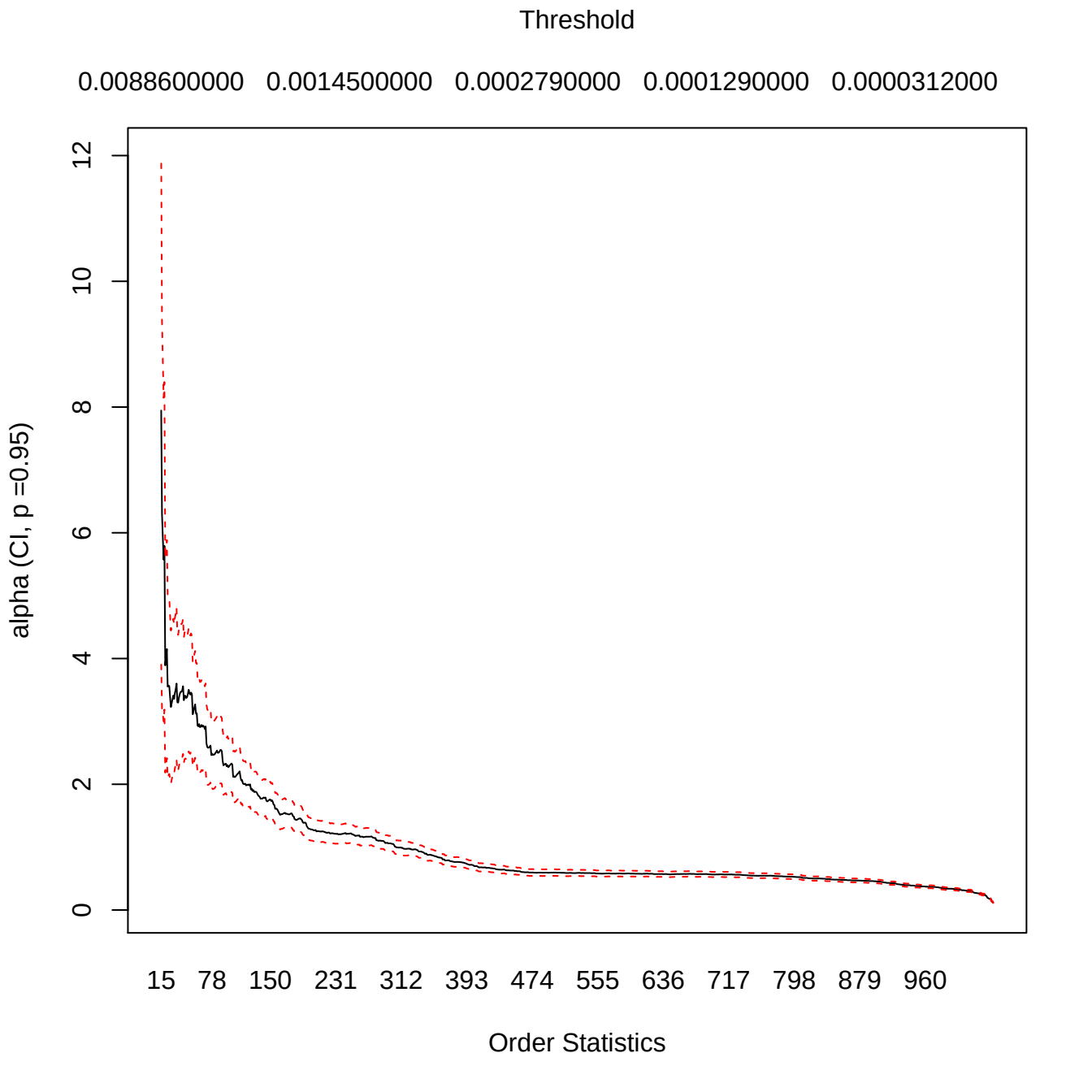
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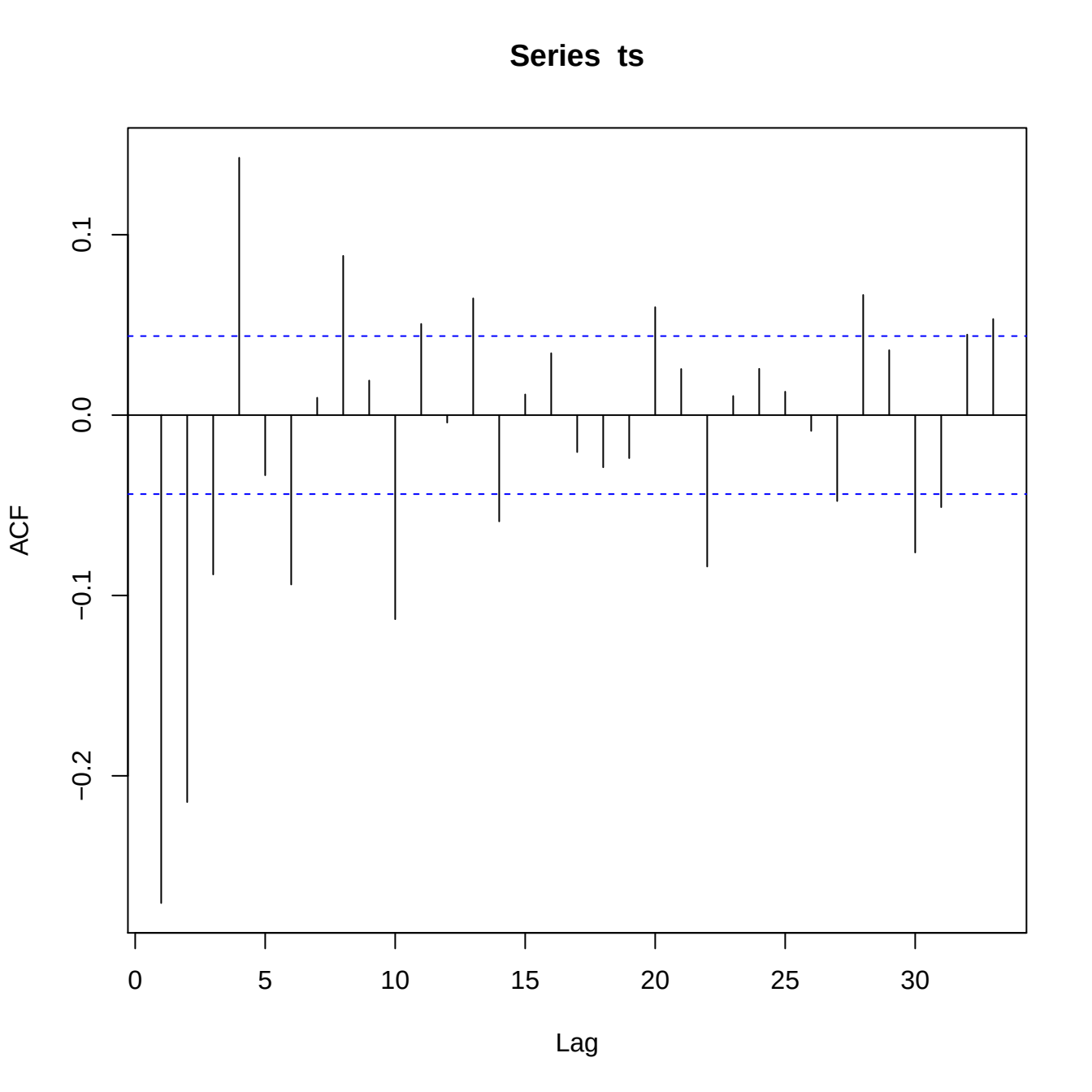
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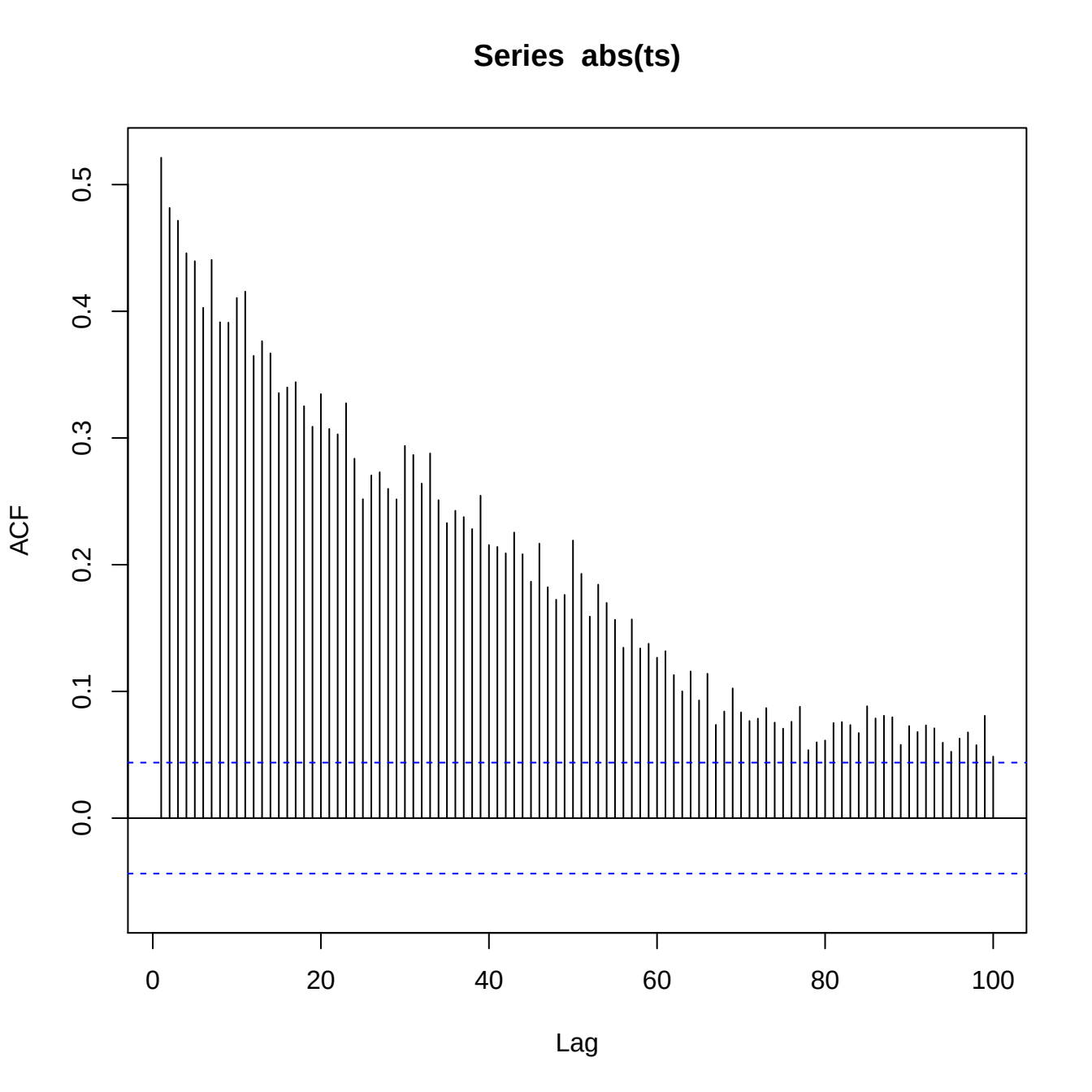
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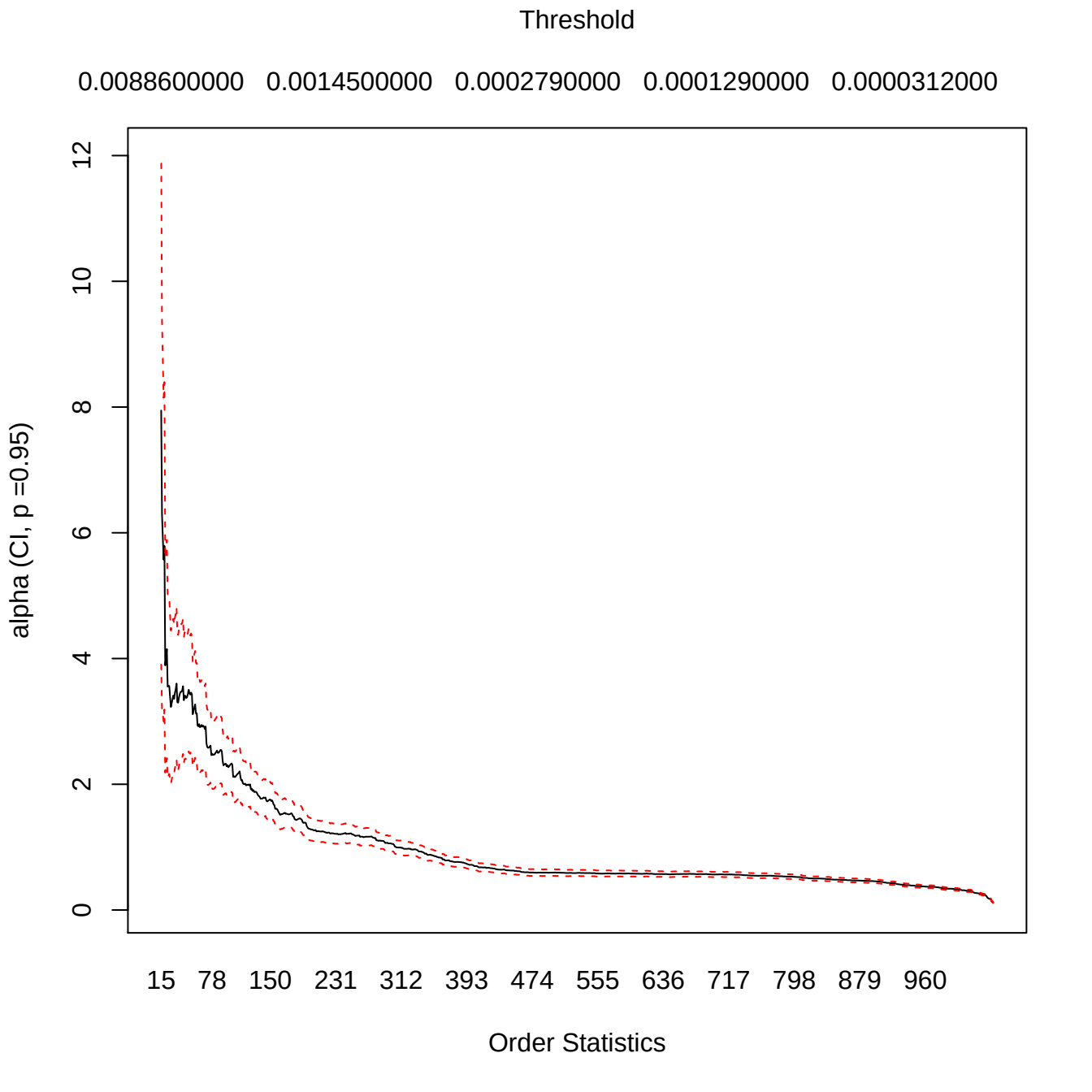
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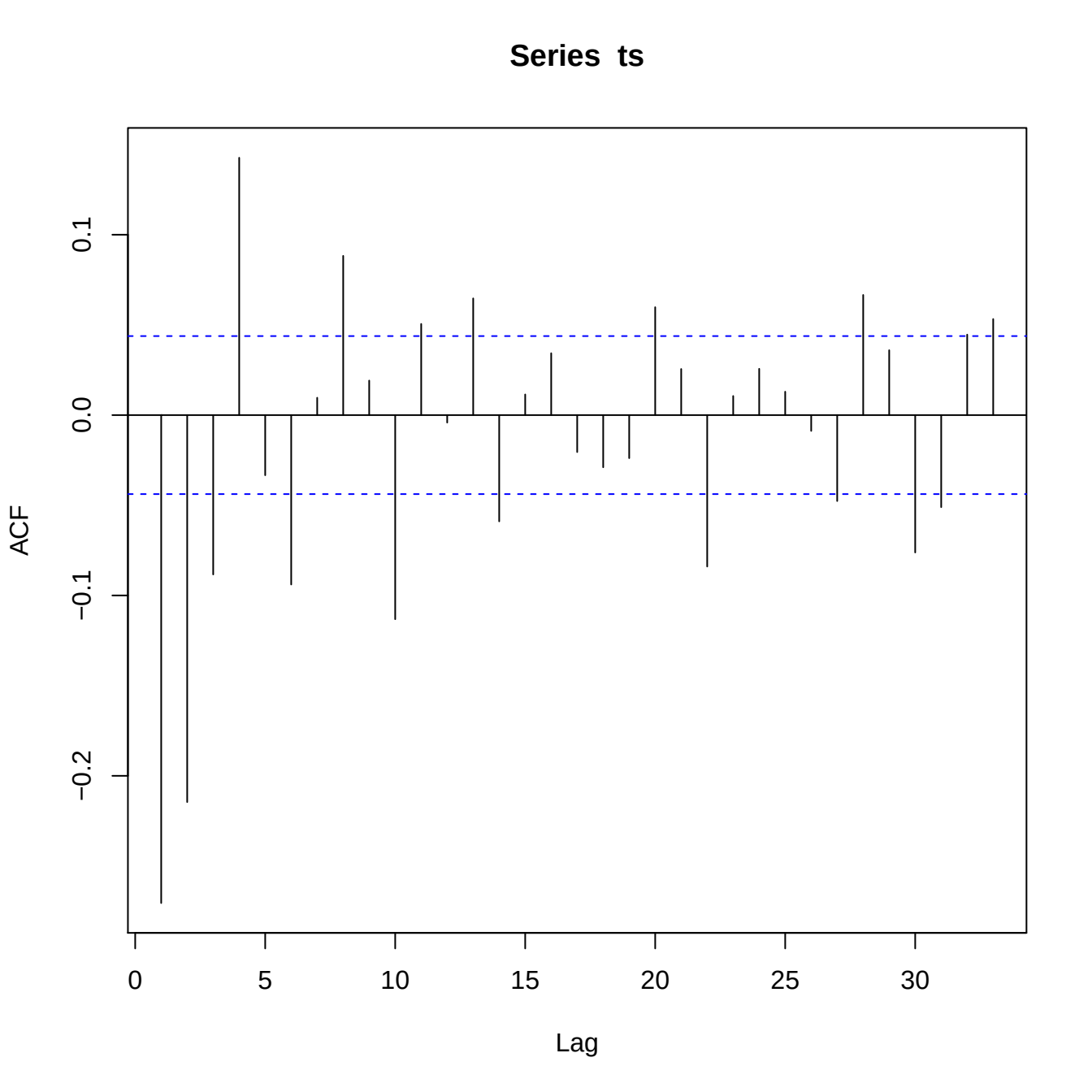
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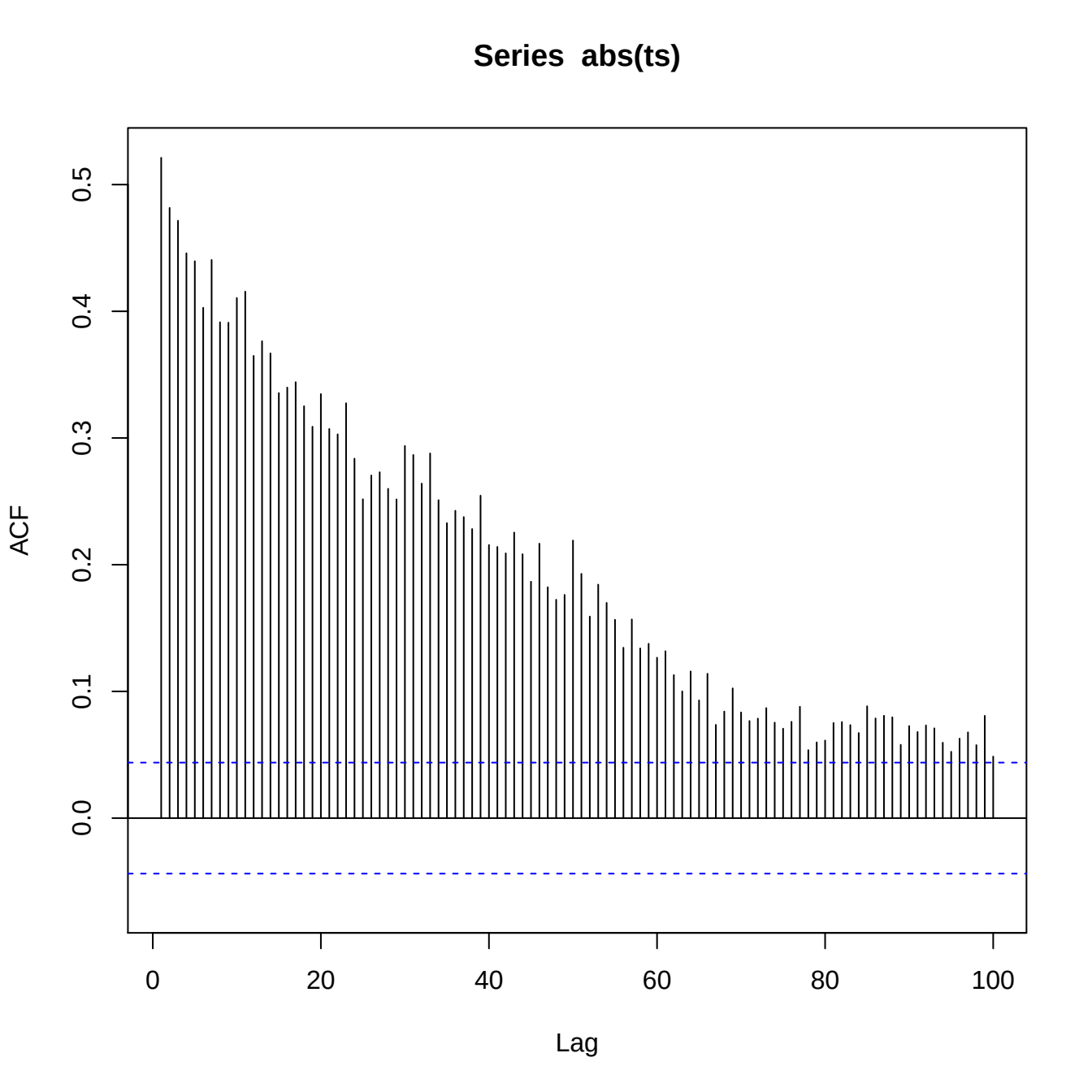
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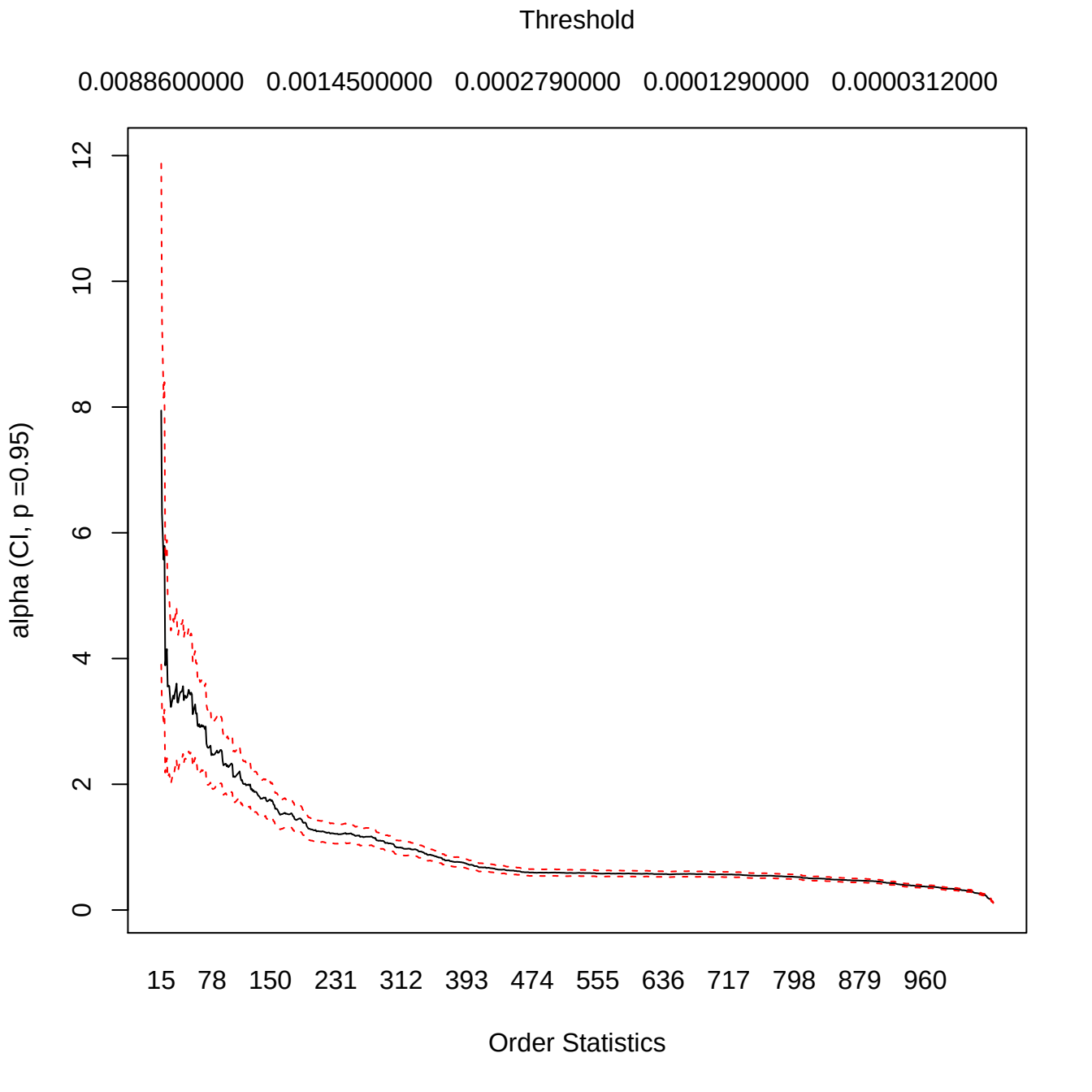
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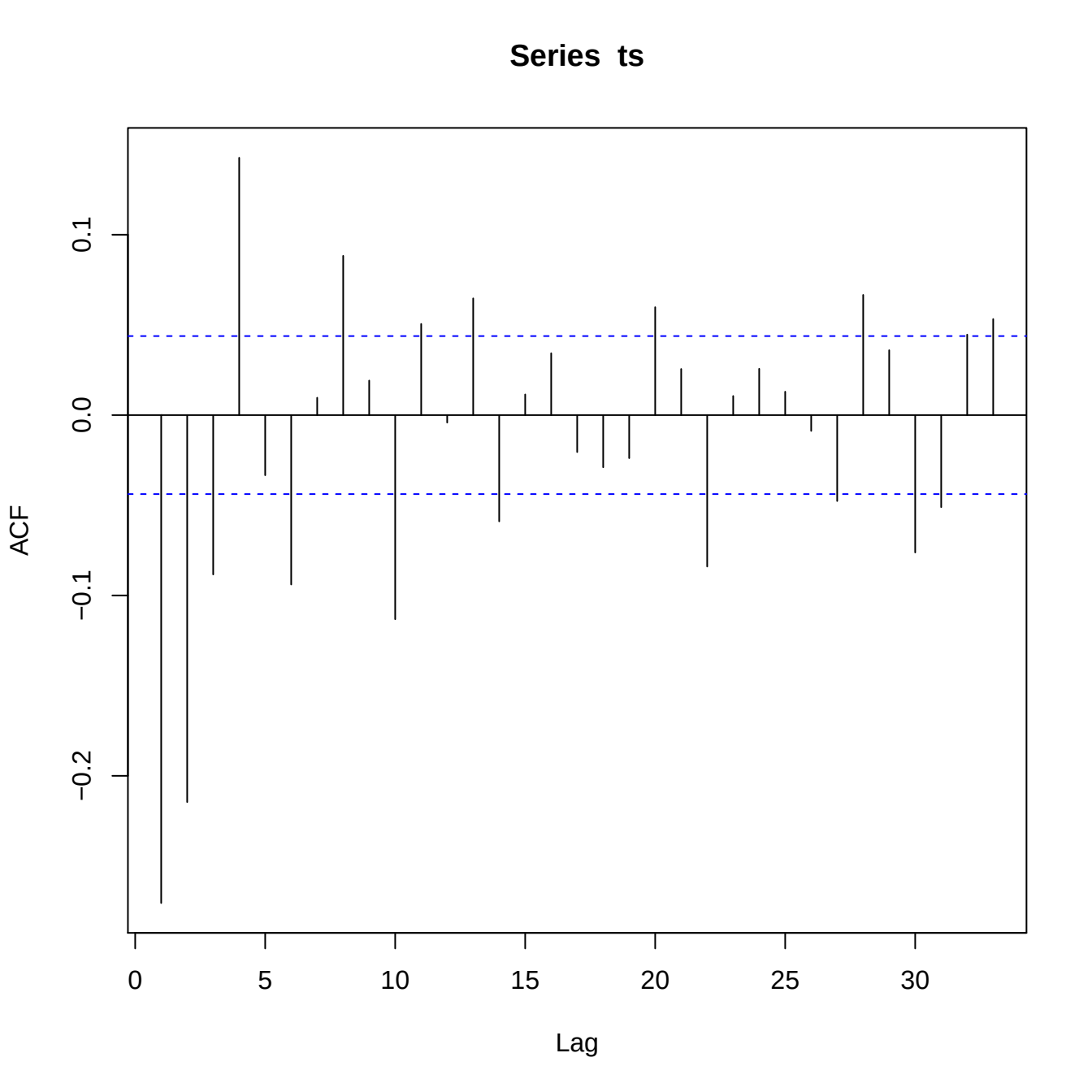
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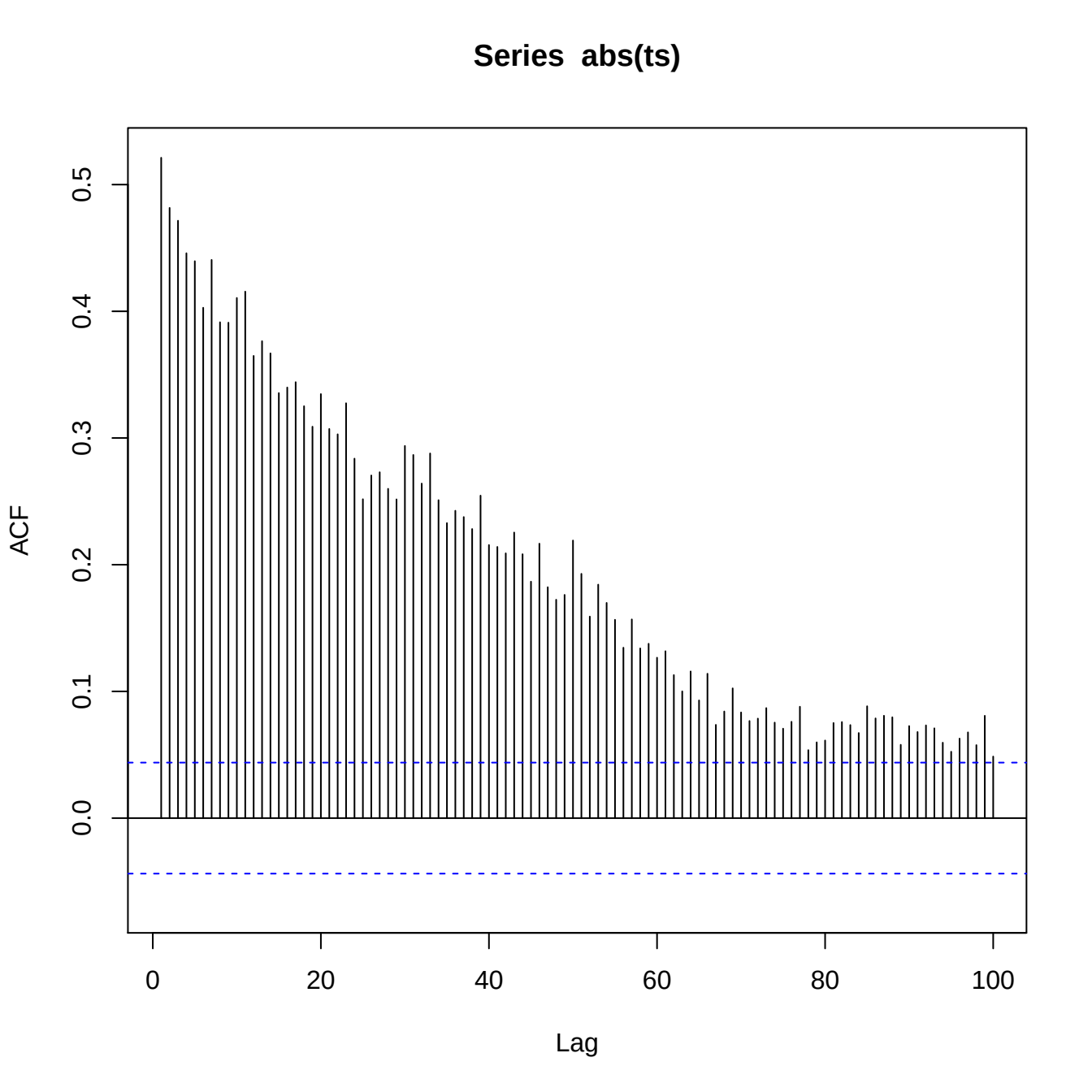
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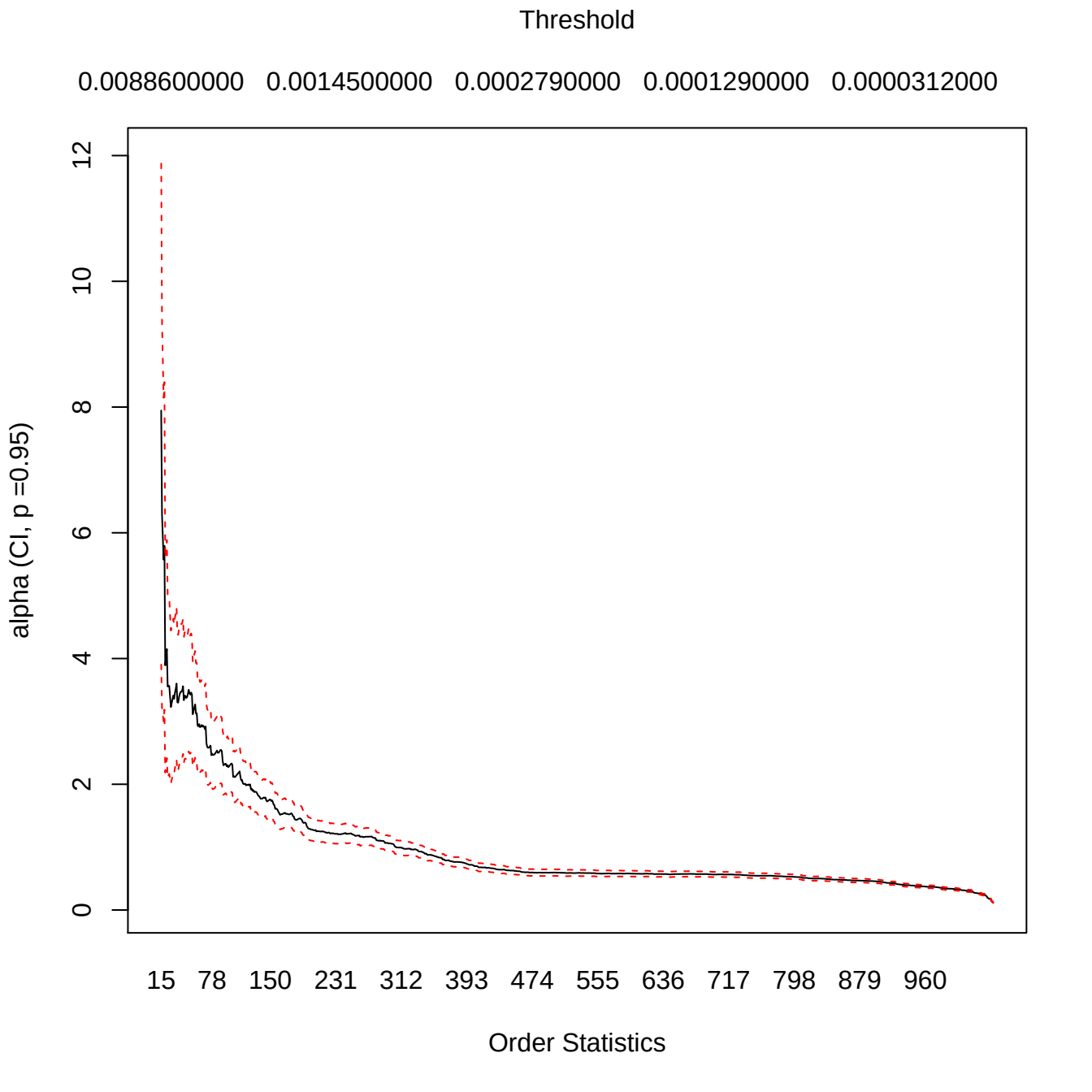
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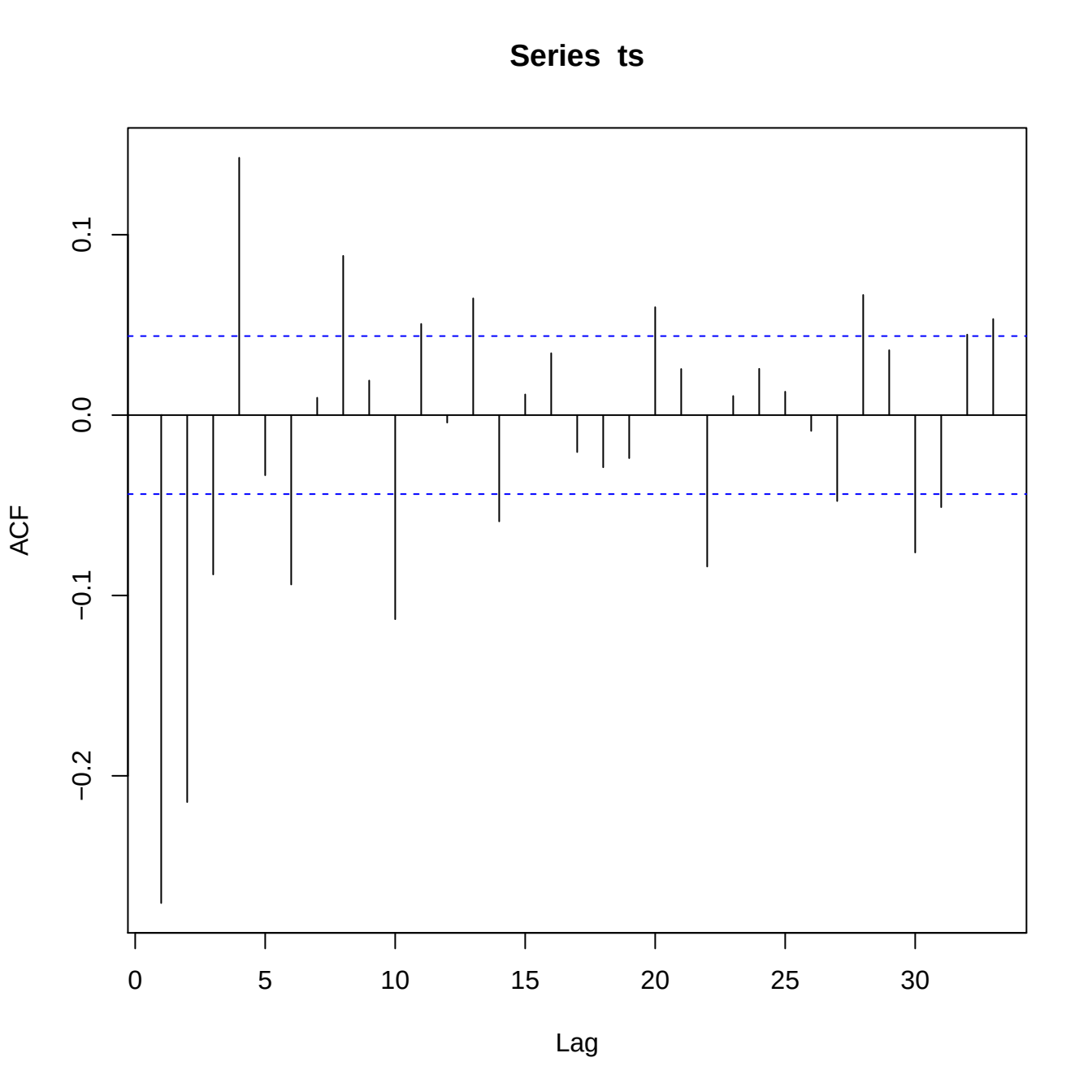
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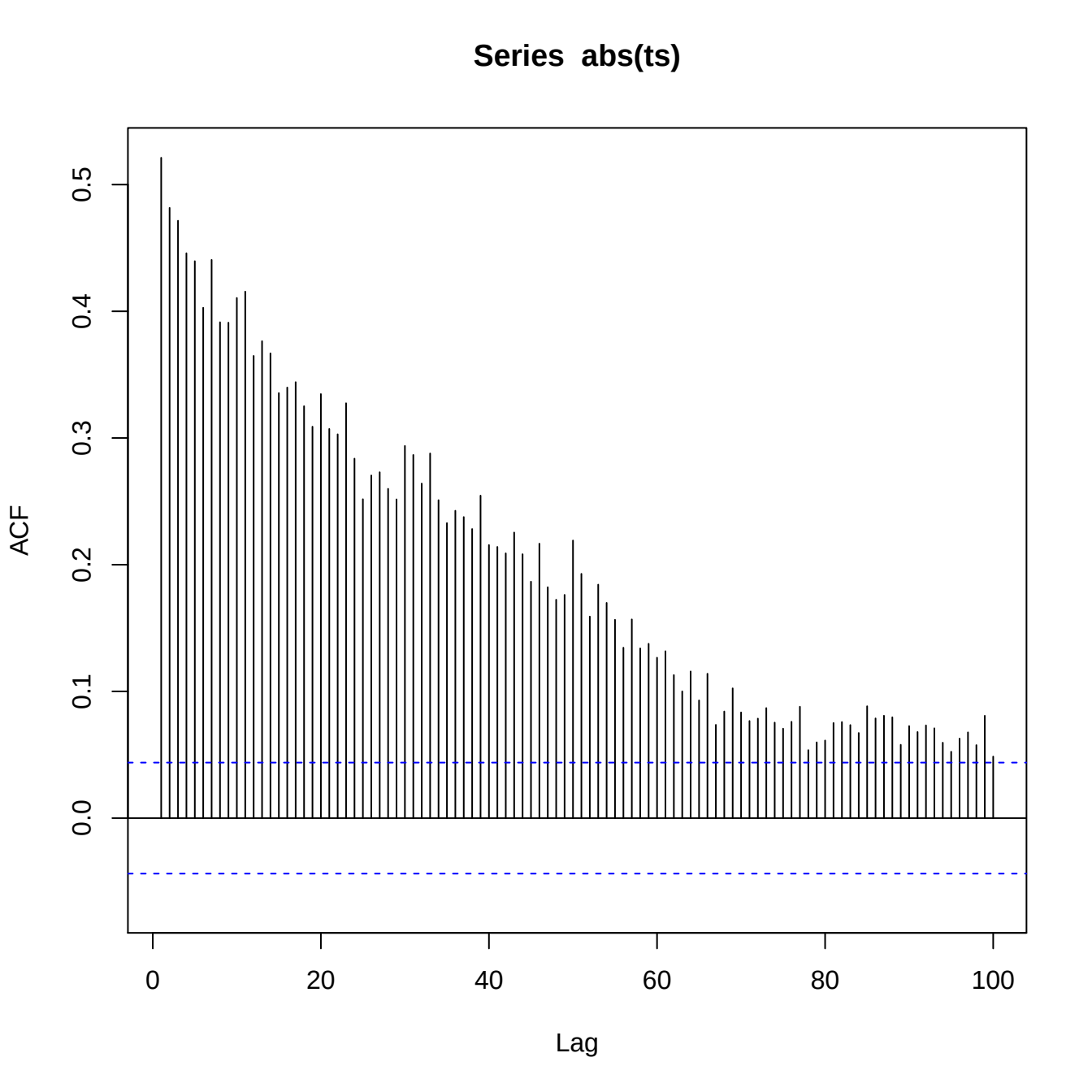
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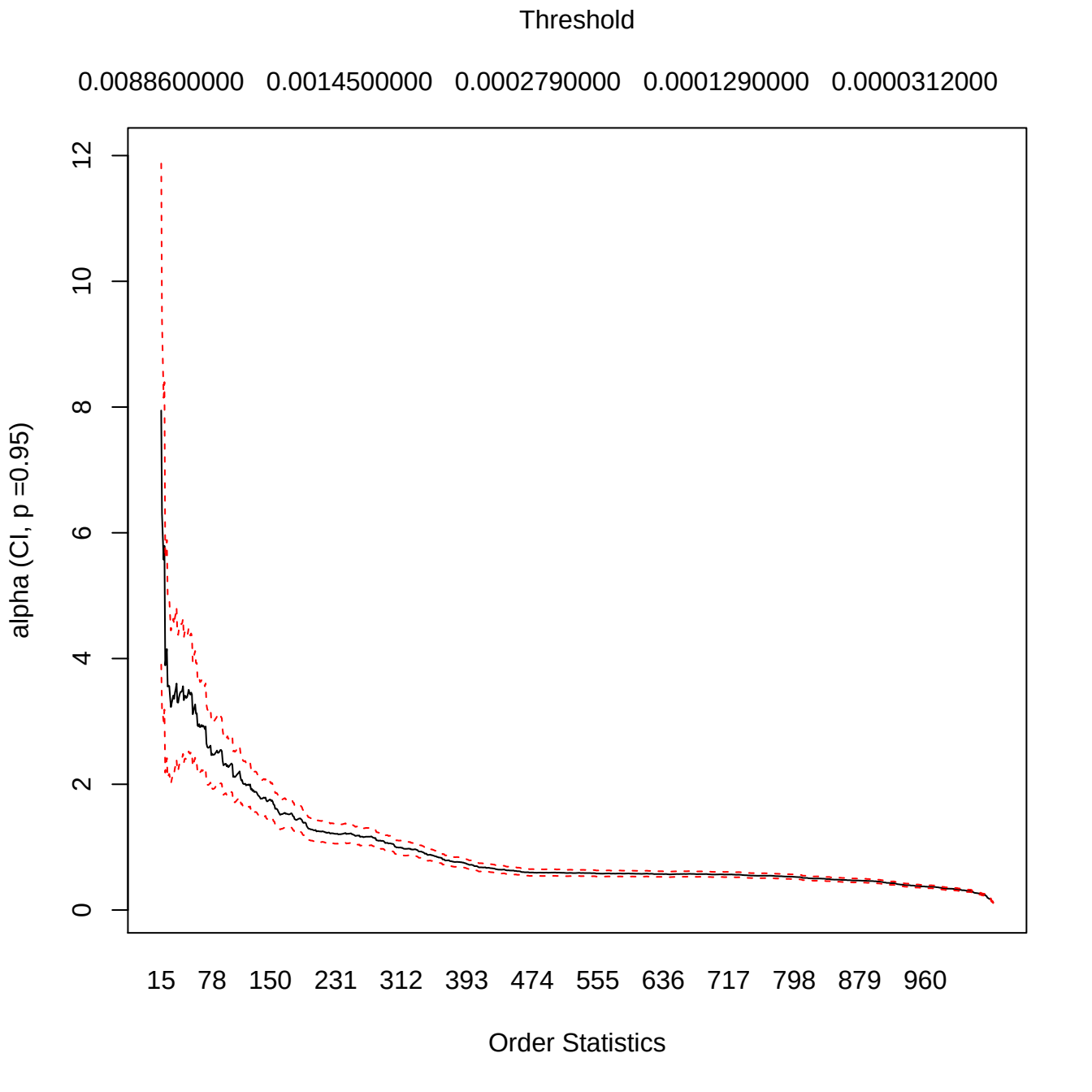
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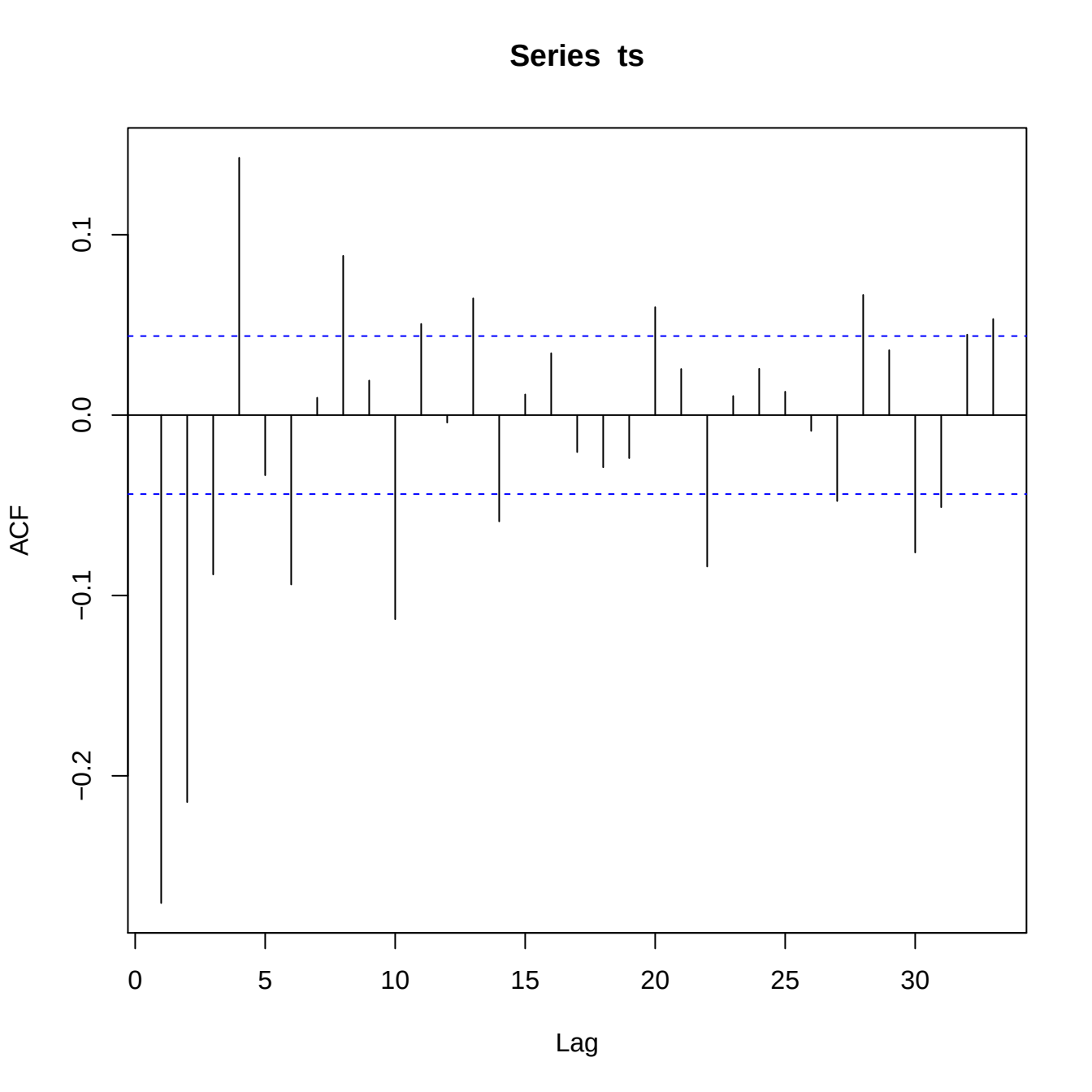
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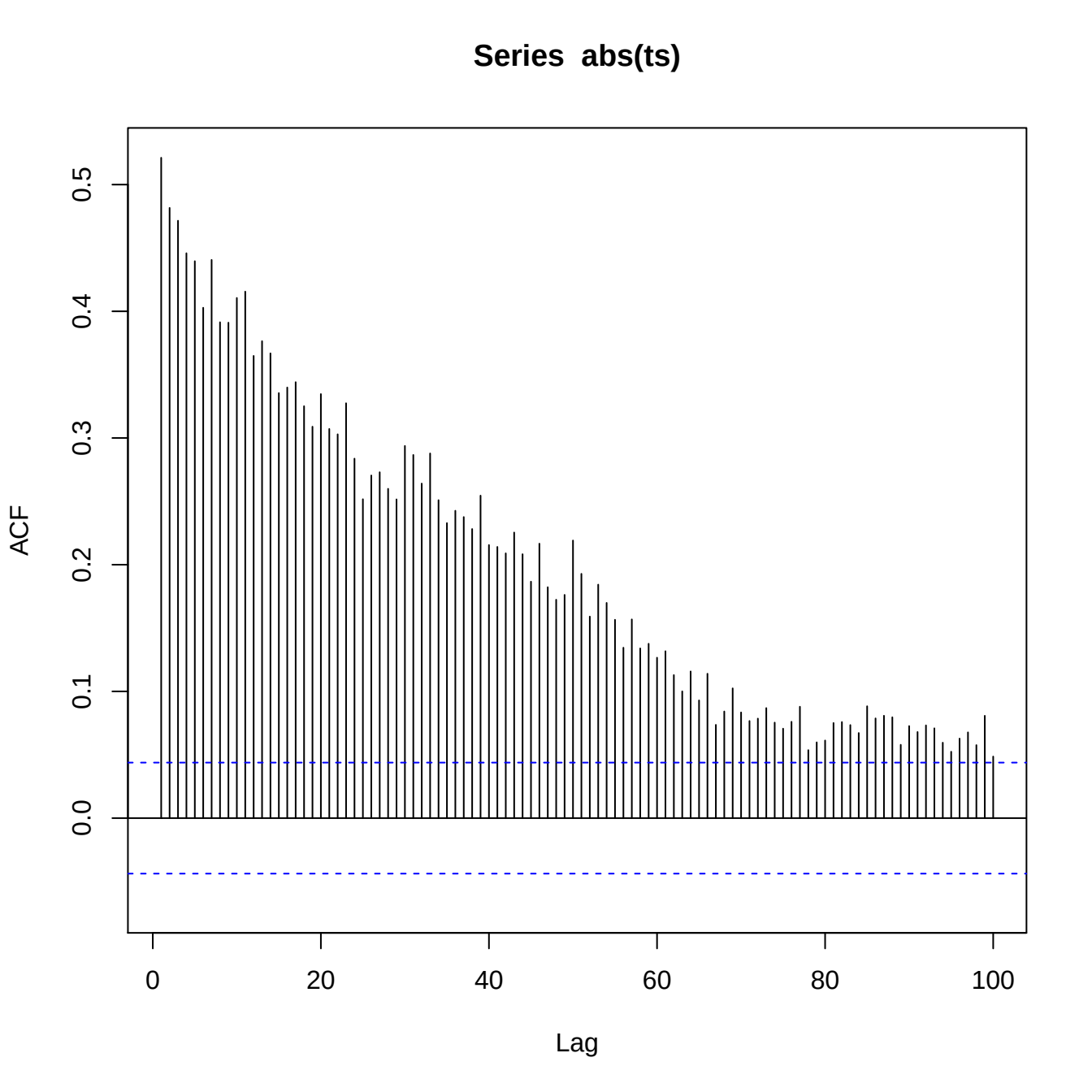
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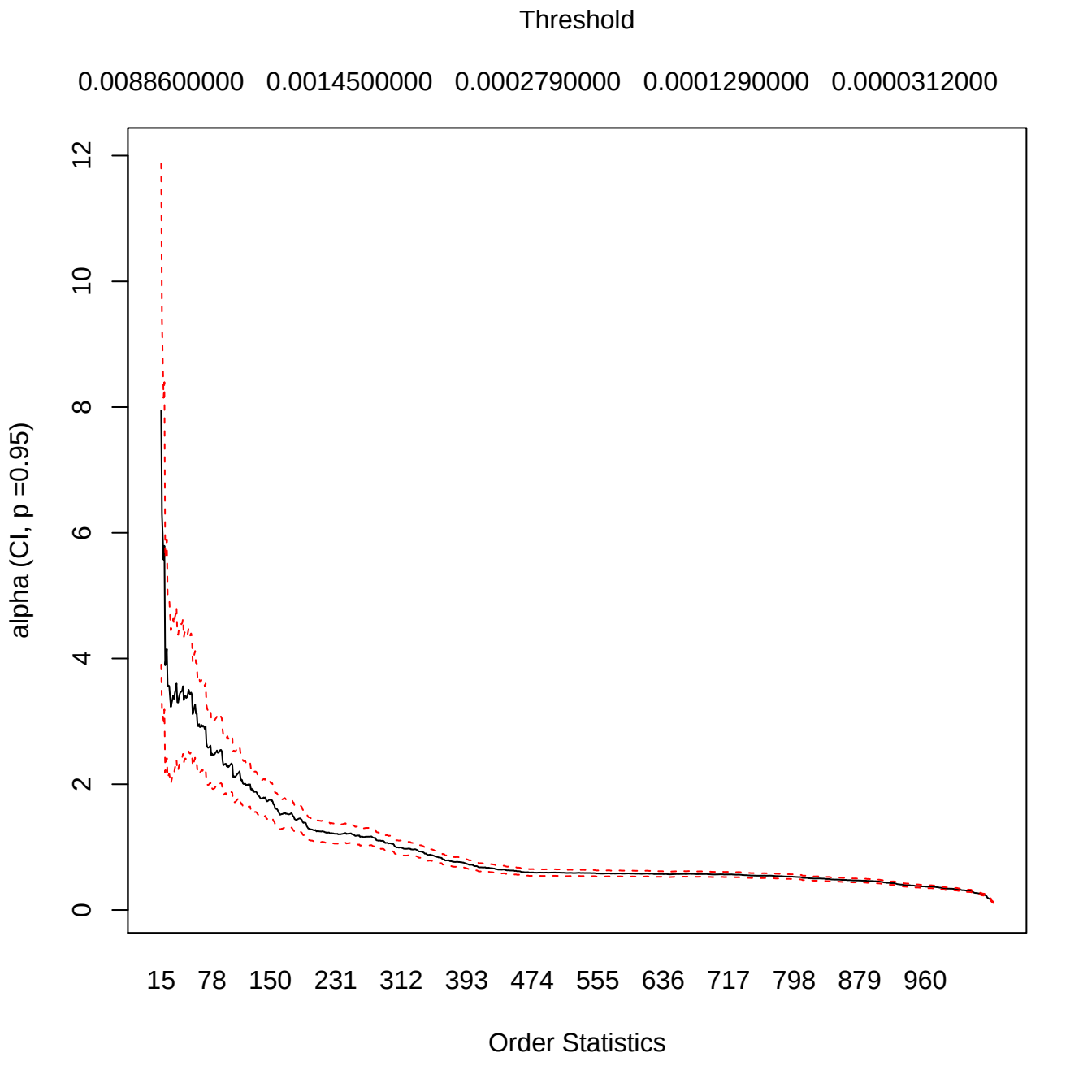
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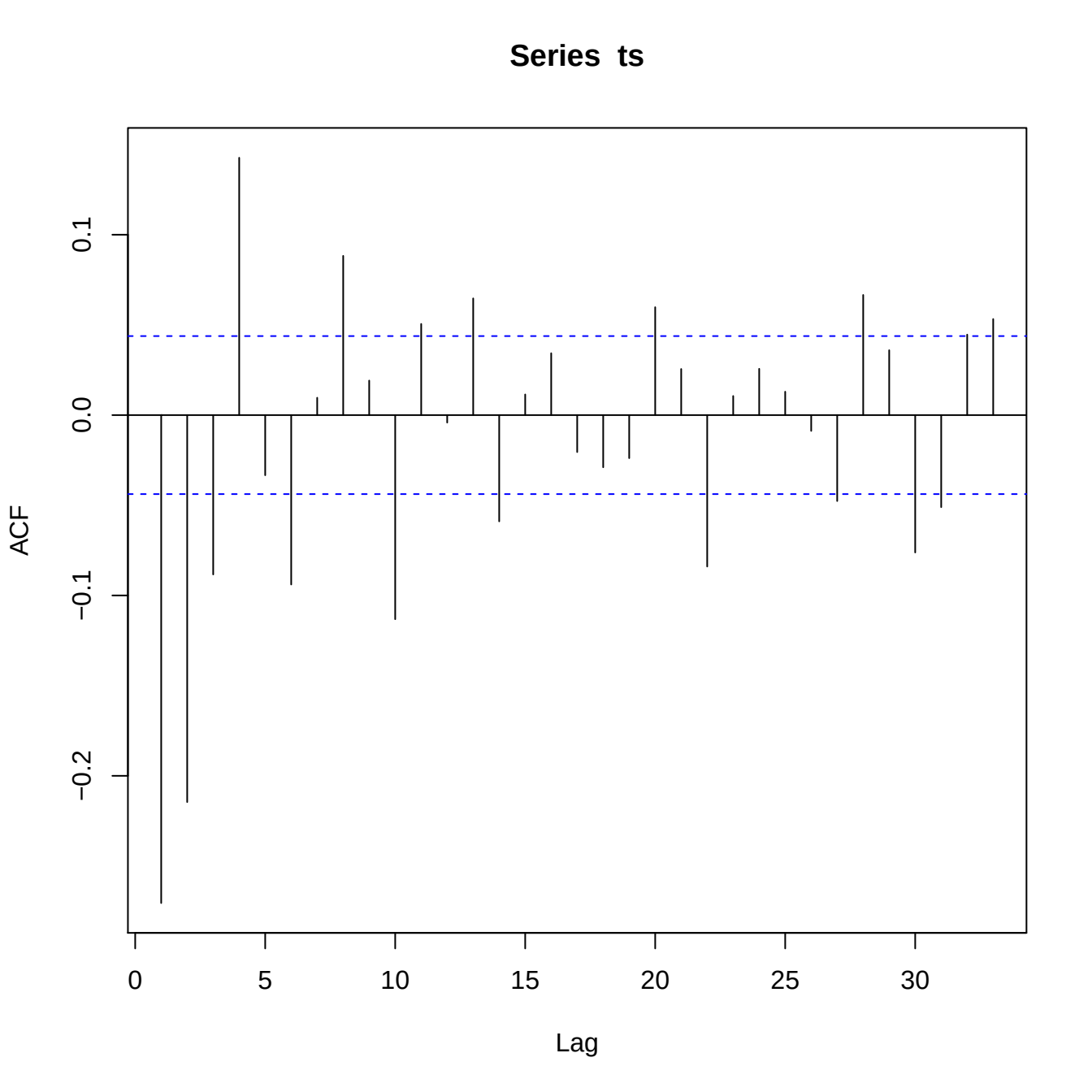
Order Statistics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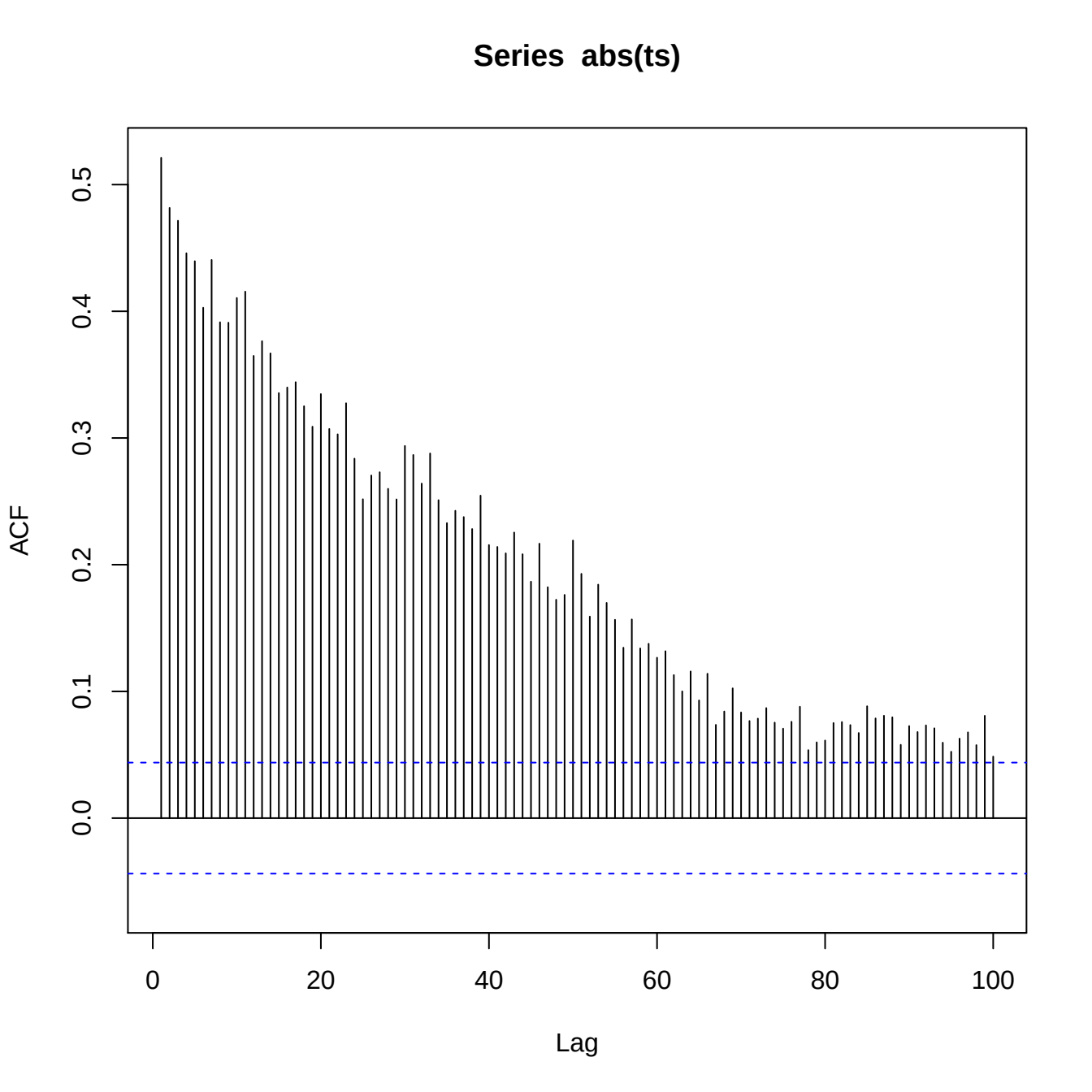
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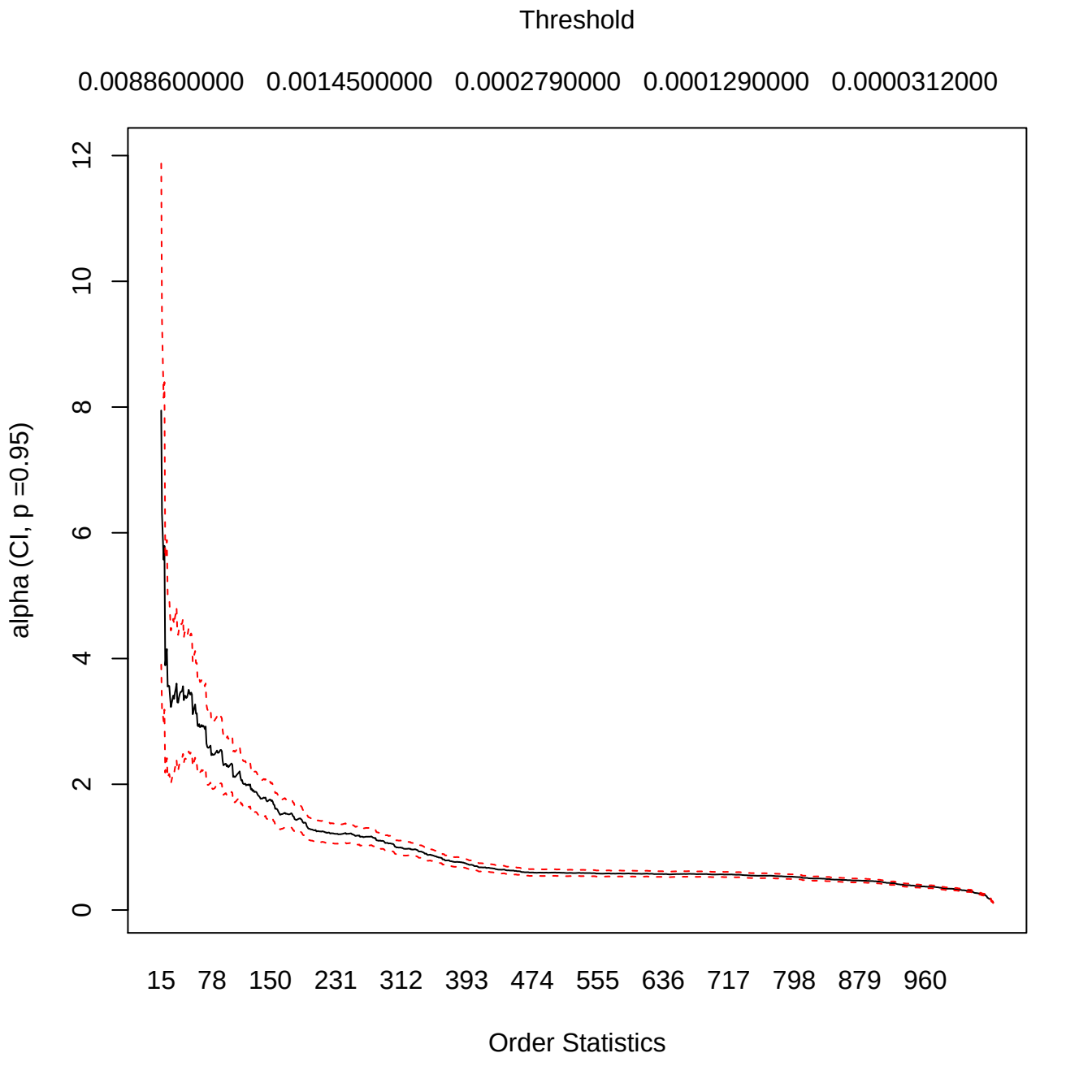
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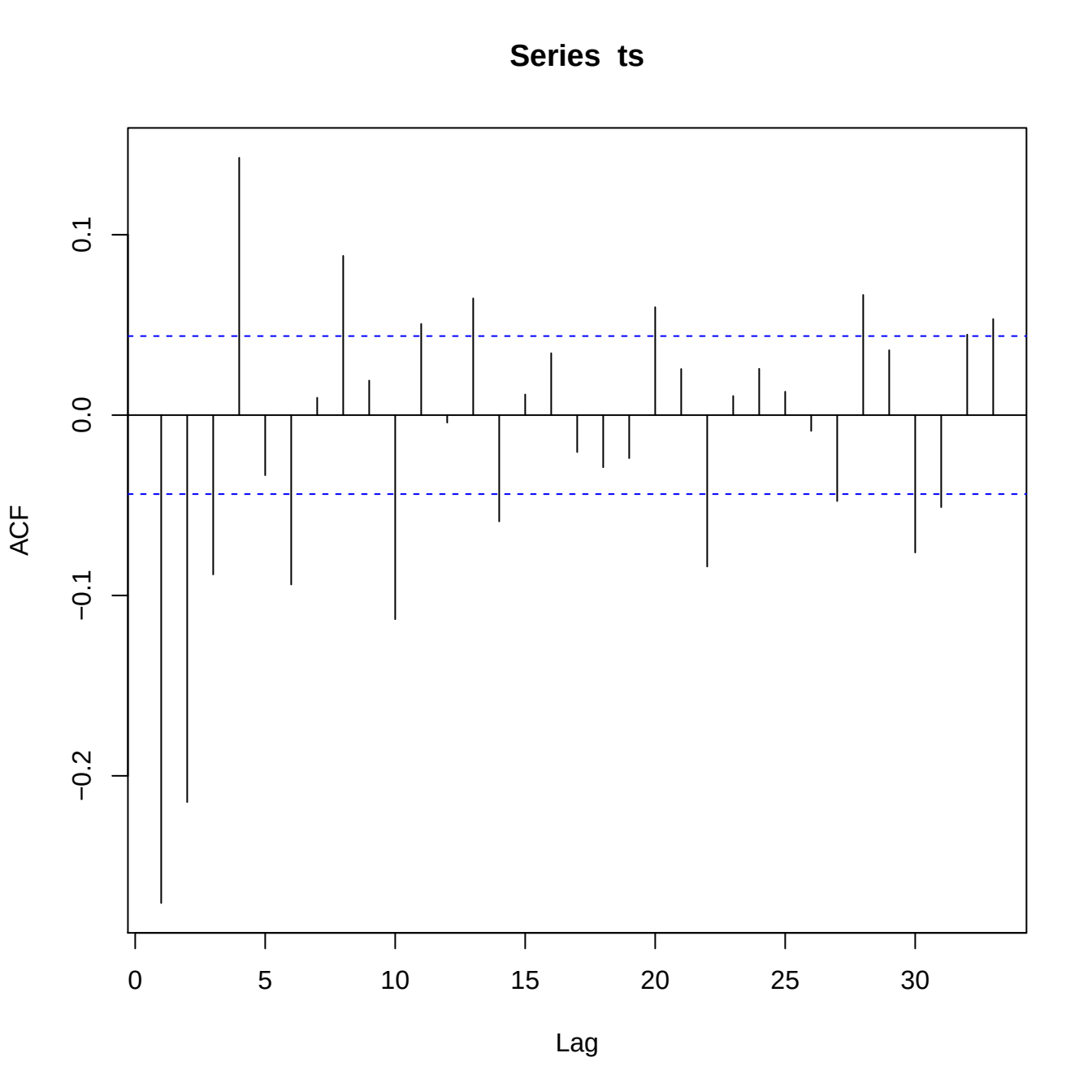
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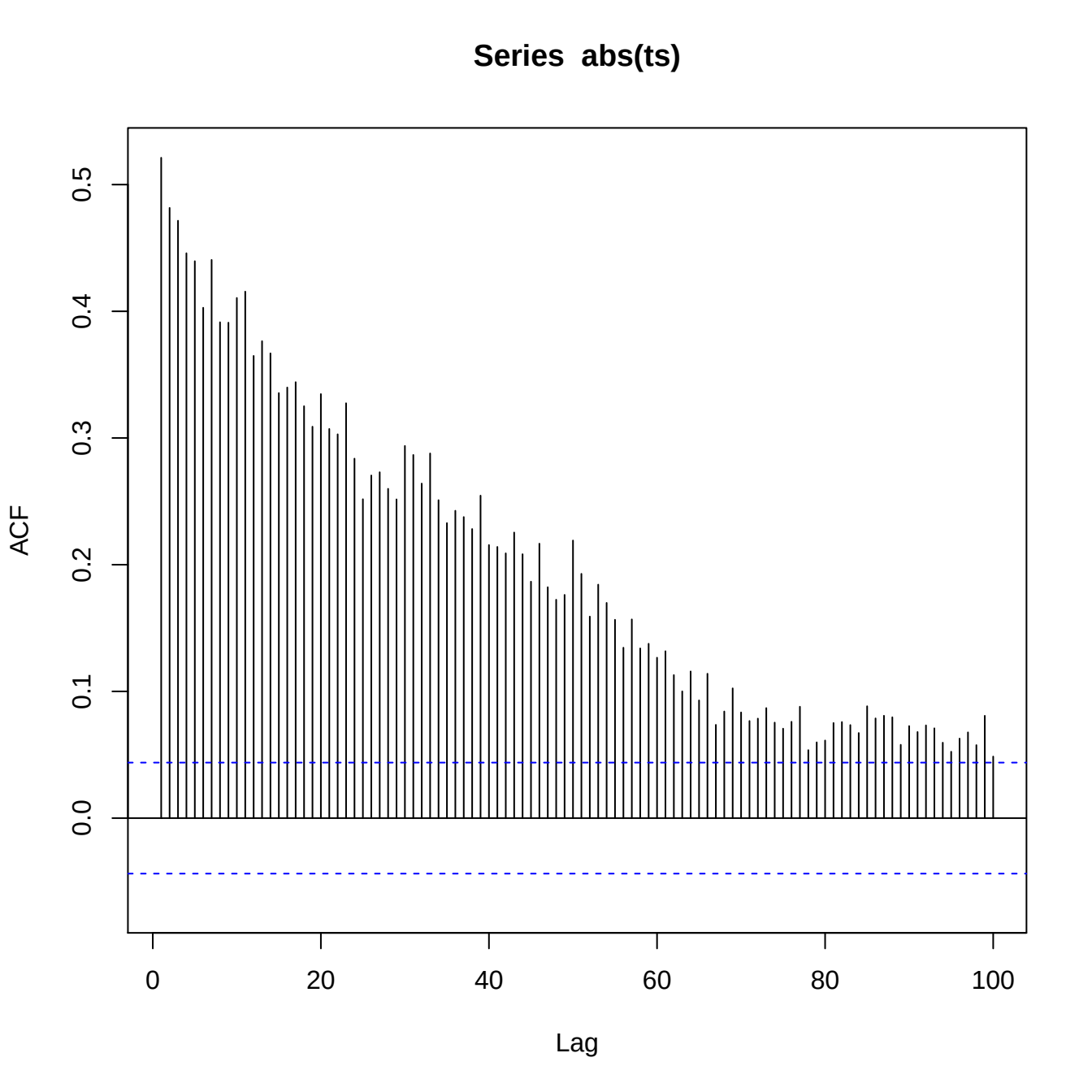
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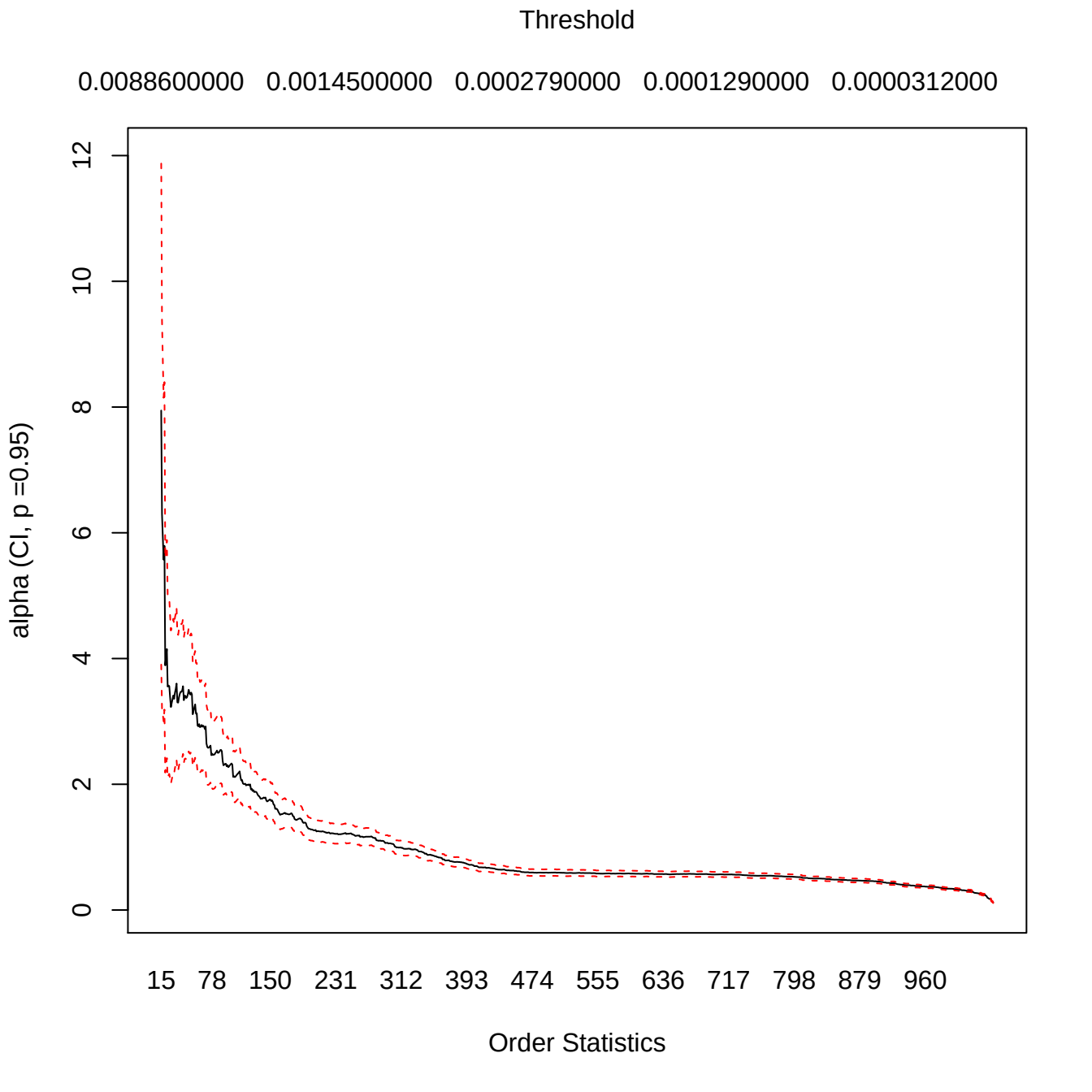
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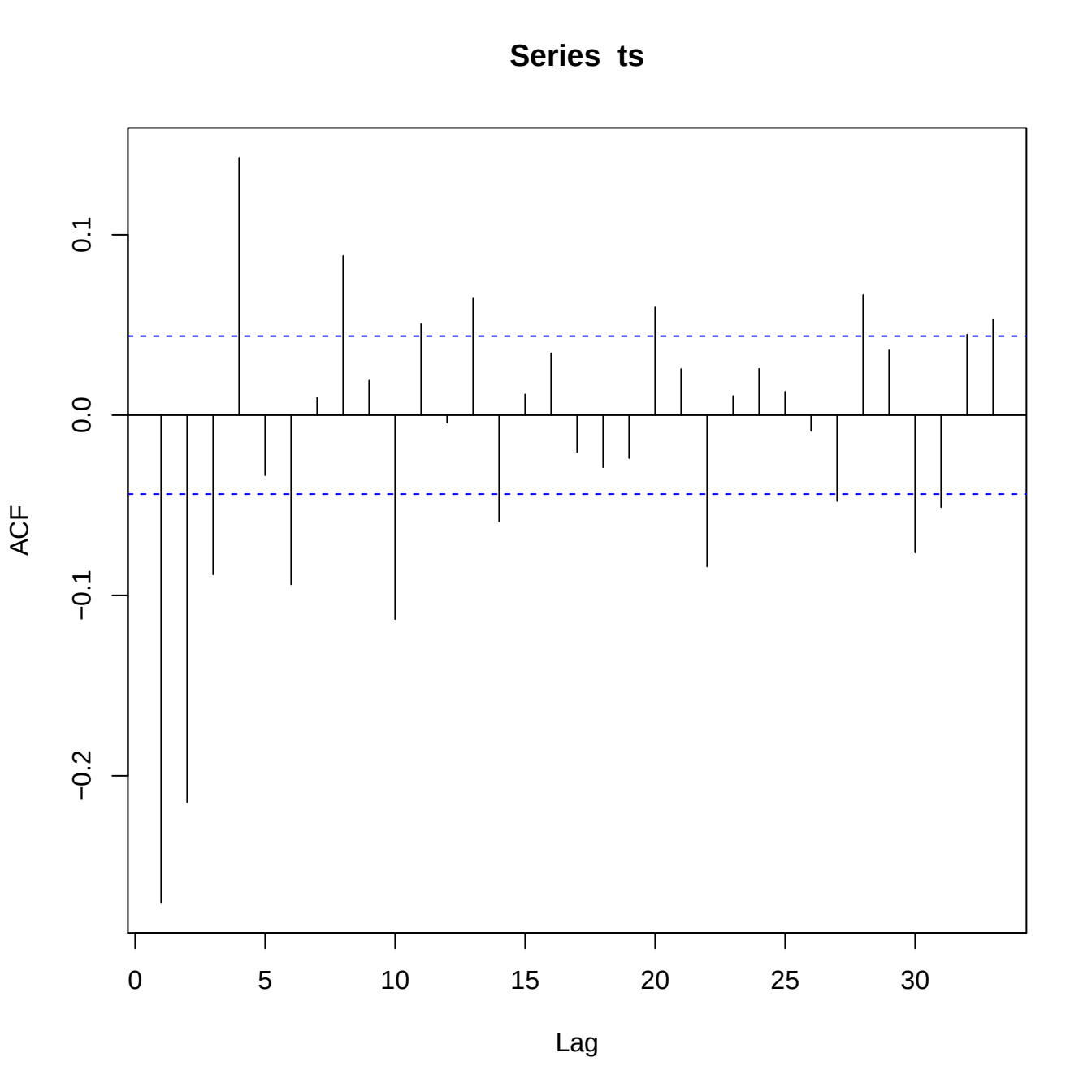
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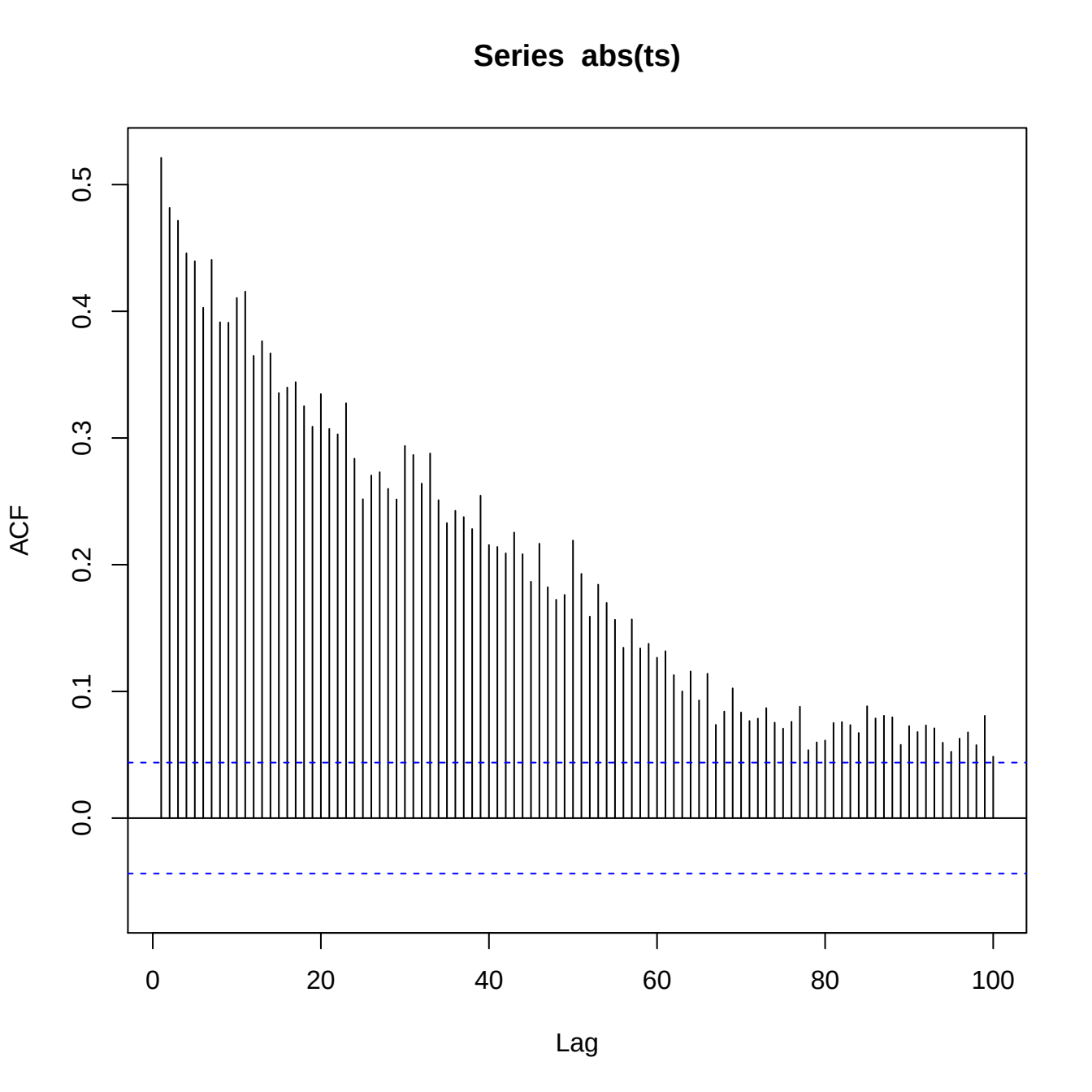
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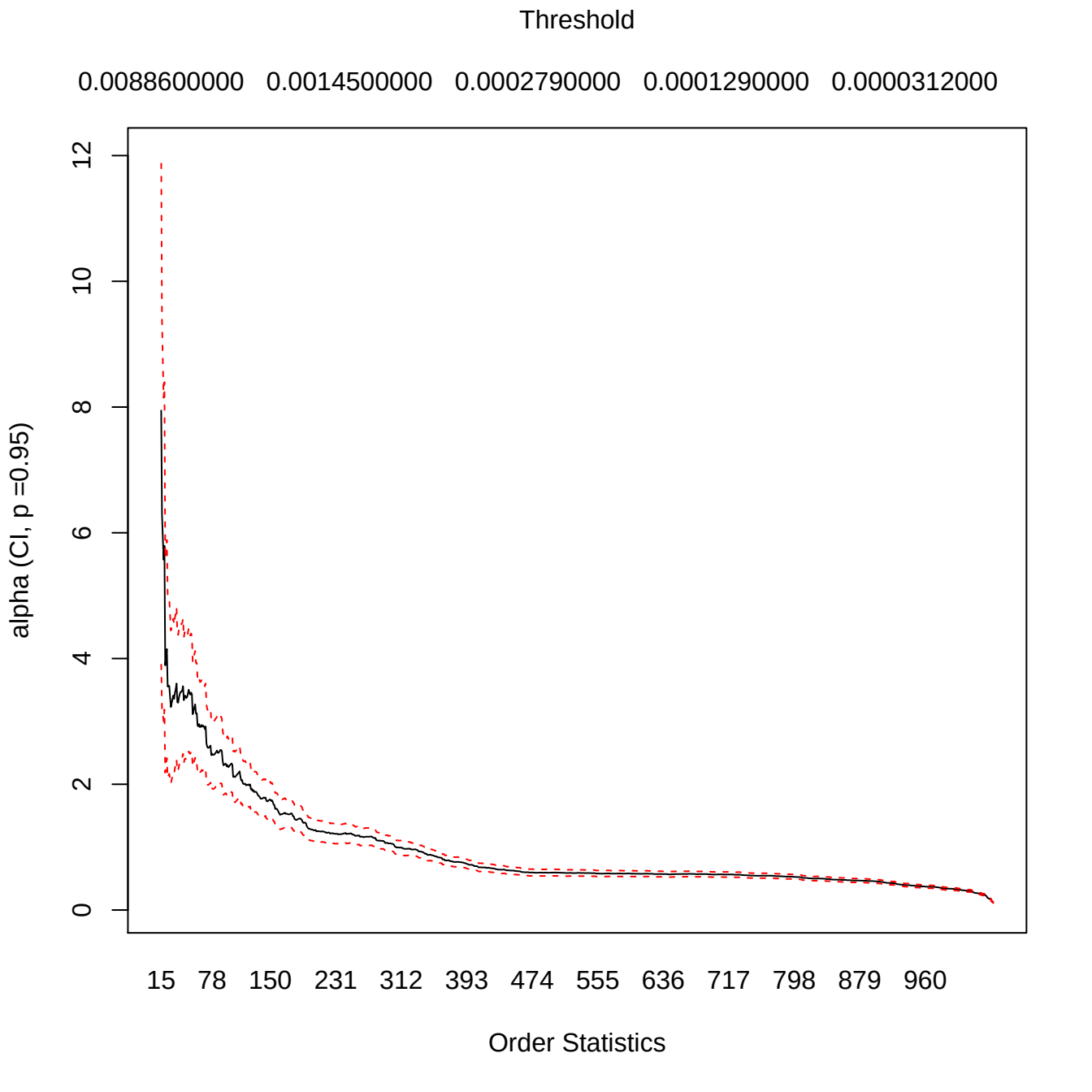
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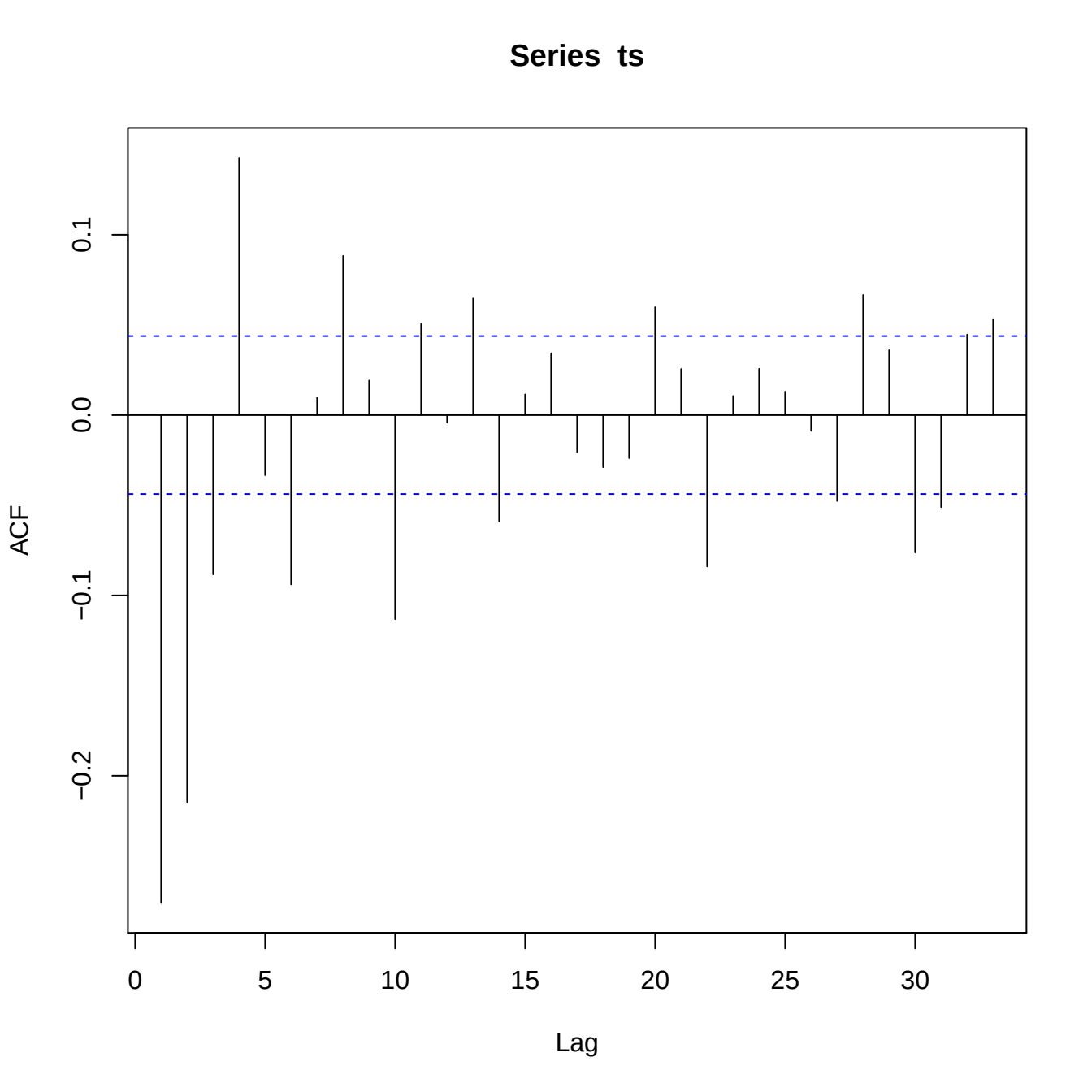
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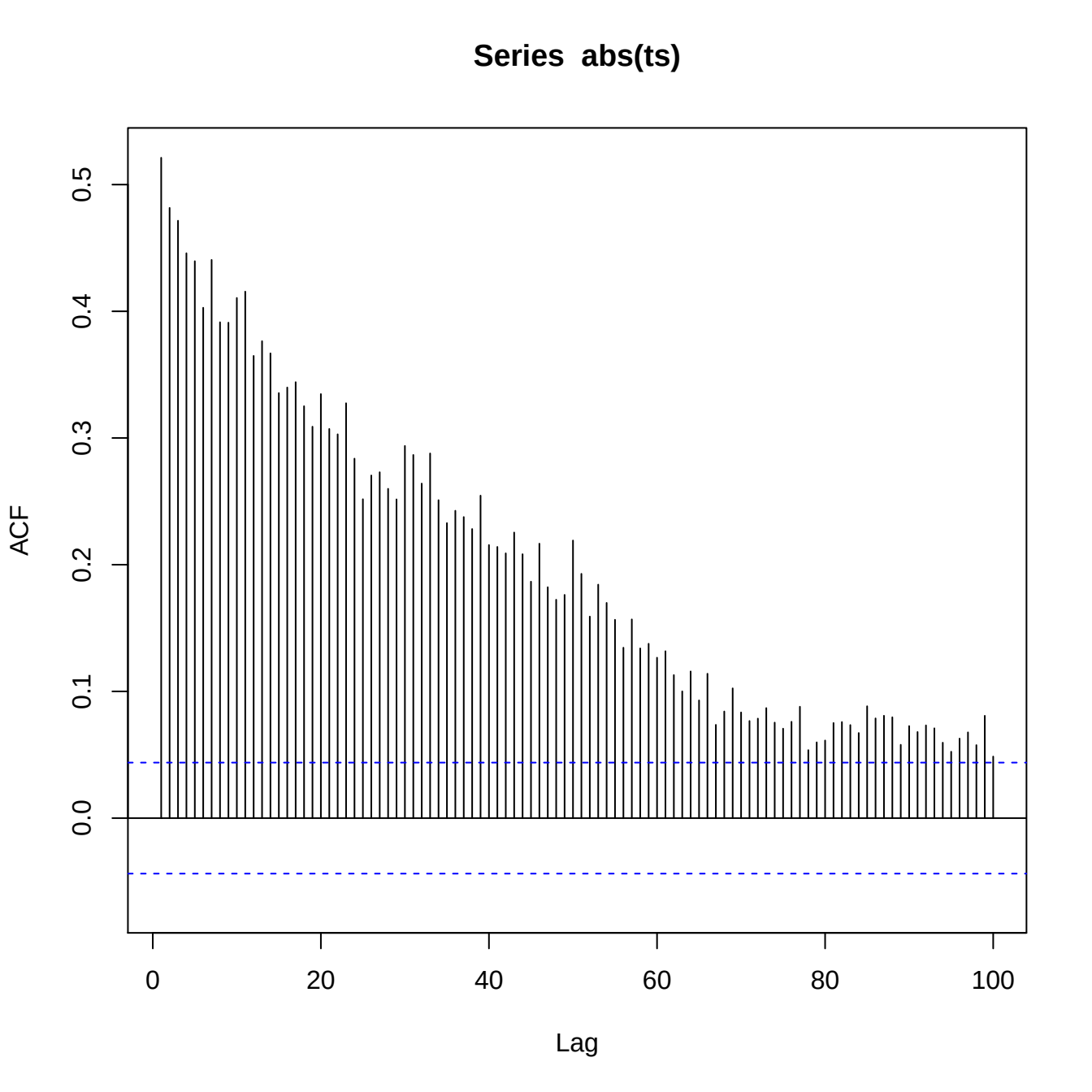
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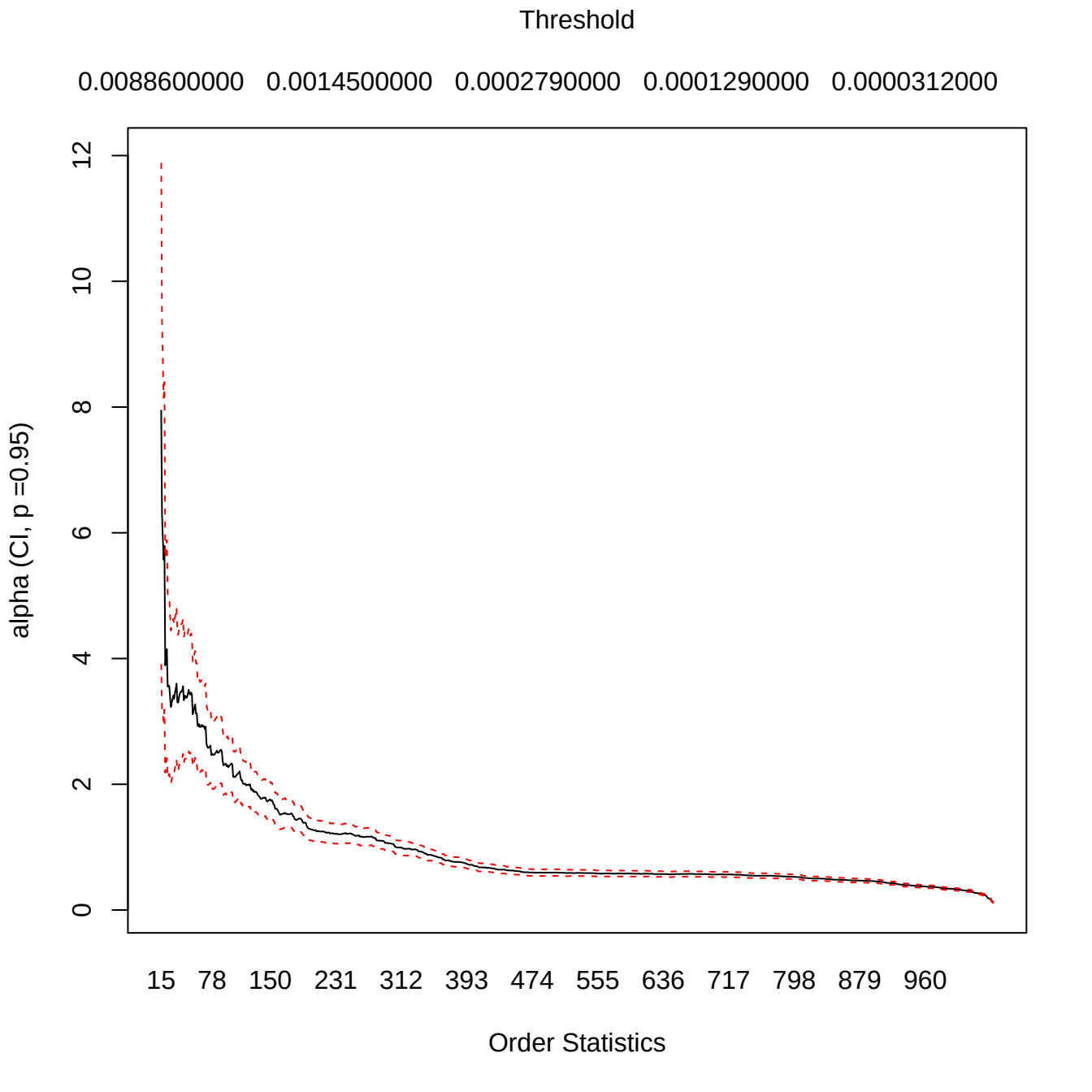
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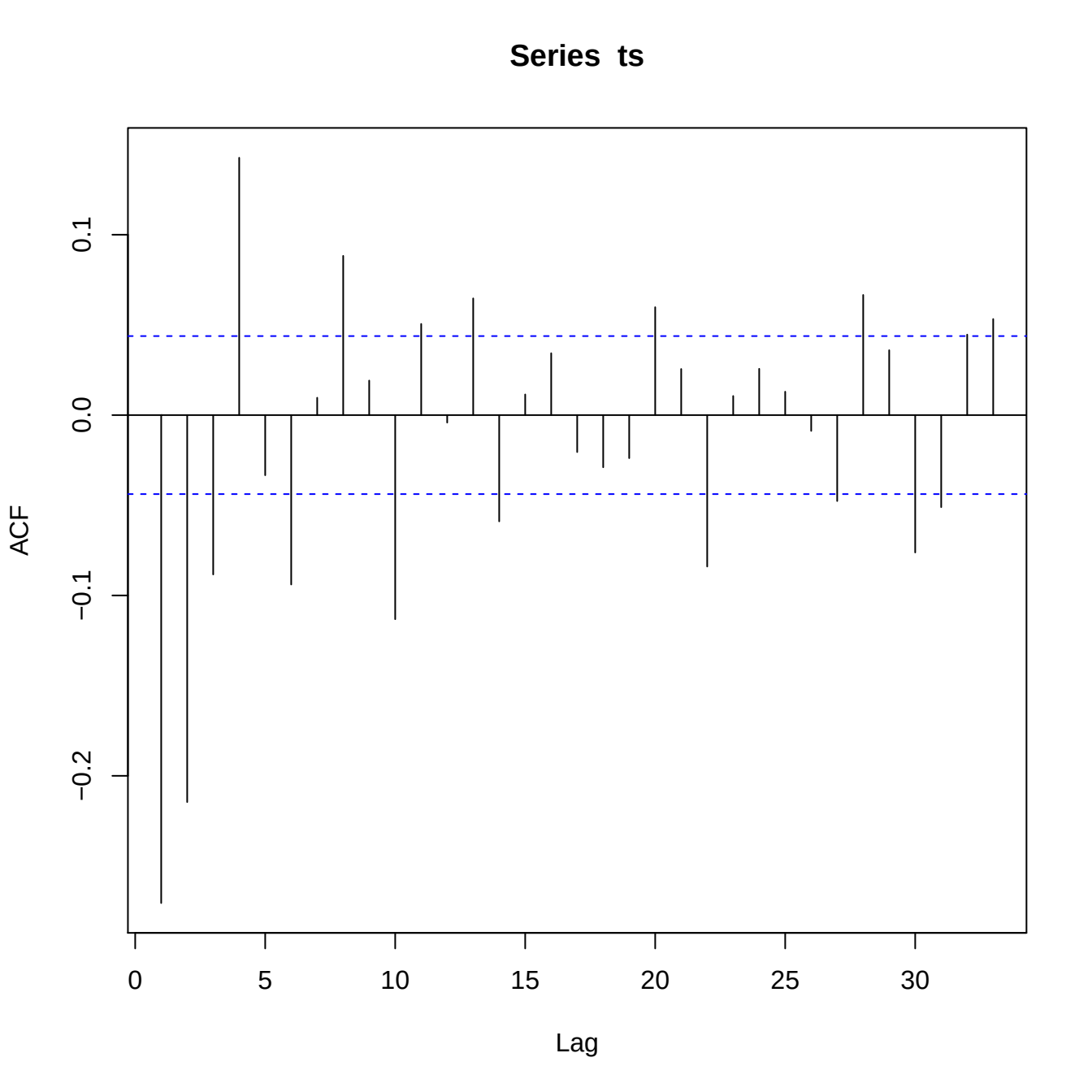
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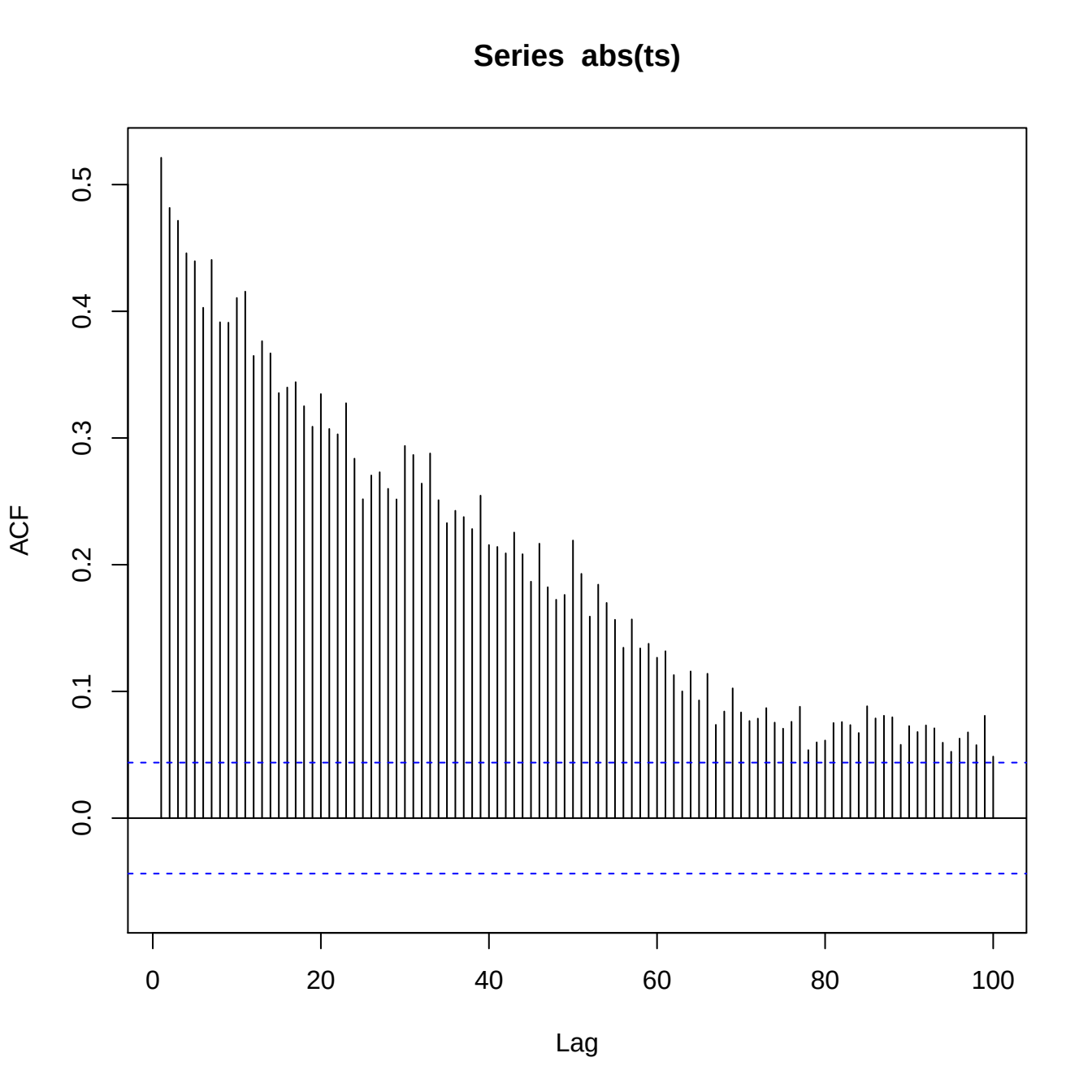
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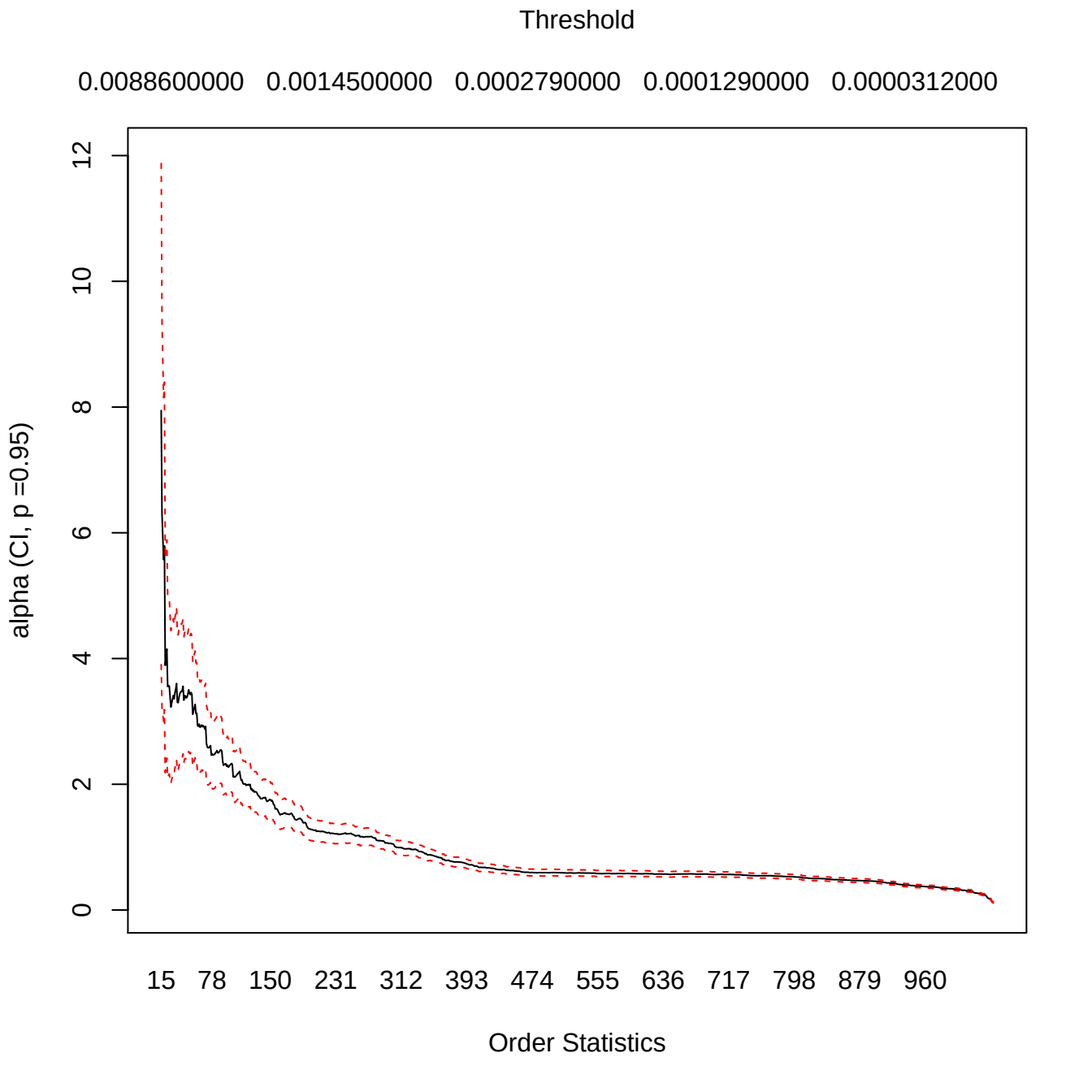
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