Figure 1: (A very nice figure 1)

Coverage Probabilities of 95% Confidence Interval for the Mean Response When Errors Follow an AR(1) Process

 $\begin{aligned} & \text{Model: } y_t = \beta_0 + \beta_1 X_t + \epsilon_t \\ & \text{where } \epsilon_t = \rho \epsilon_{t-1} + \nu_t \end{aligned}$

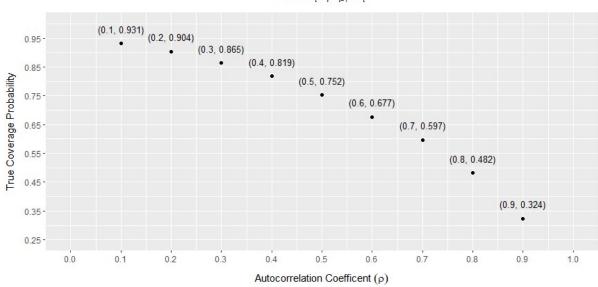


Figure 2:

Time Series Plot of Standardized Residuals

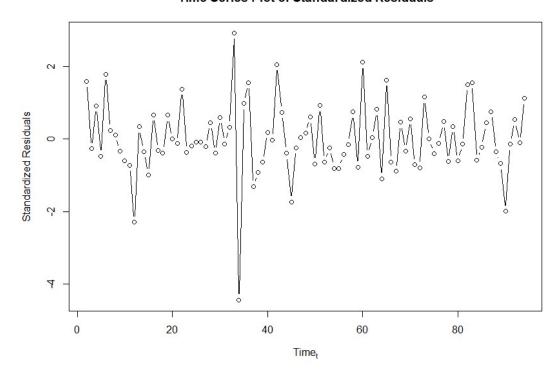


Figure 3:

ACF plot of Standardized Residuals

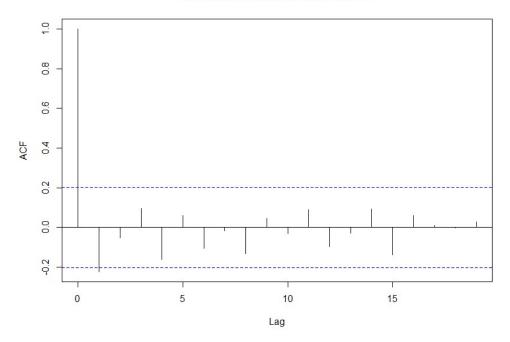


Figure 4:

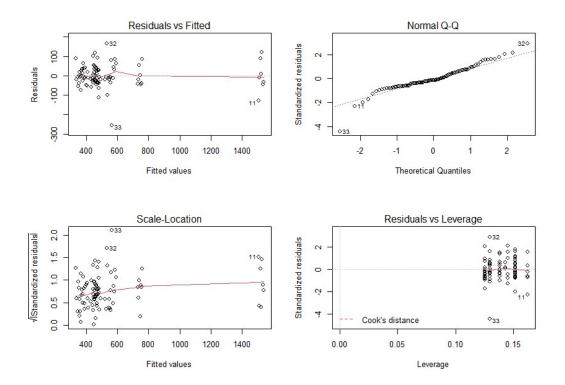


Figure 5:



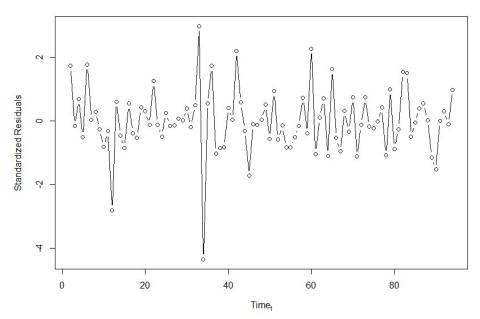


Figure 6:

ACF plot of Std. Residuals for Model 2

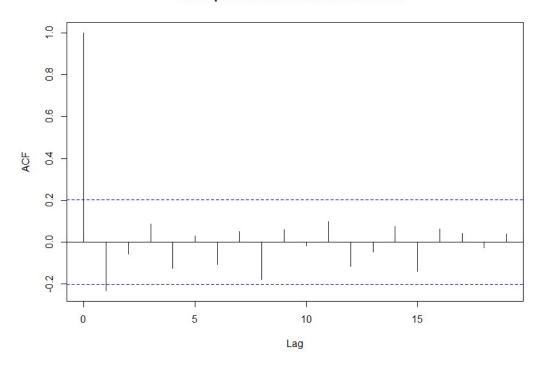


Figure 7:

