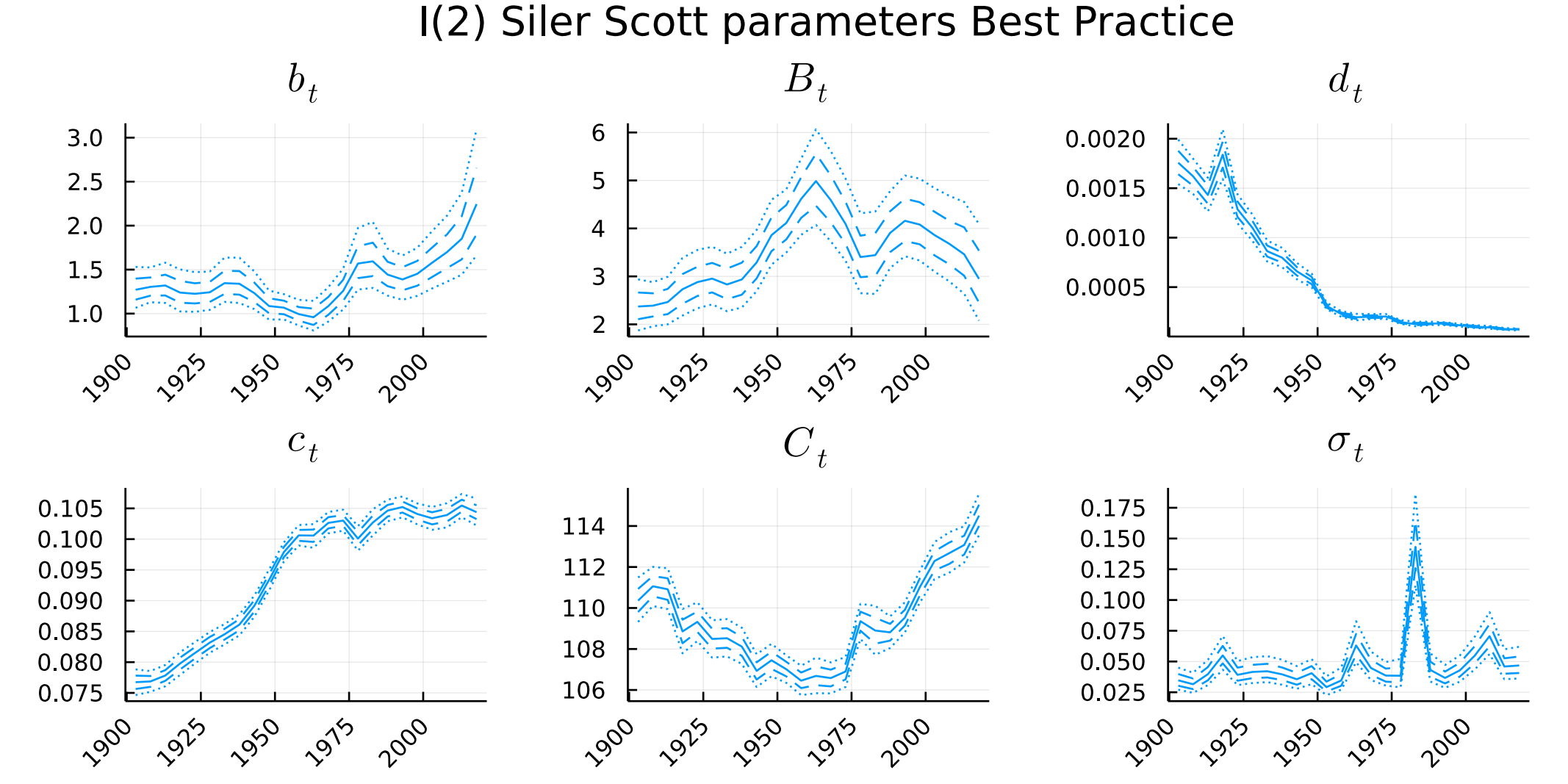
I(2) Siler Scott parameters Best Practice
b_t
B_t
d_t
c_t
C_t
σ_t
3.0
2.5
2.0
1.5
1.0
6
5
4
3
2
0.0020
0.0015
0.0010
0.0005
0.105
0.100
0.095
0.090
0.085
0.080
0.075
114
112
110
108
106
0.175
0.150
0.125
0.100
0.075
0.050
0.025
1900
1925
1950
1975
2000