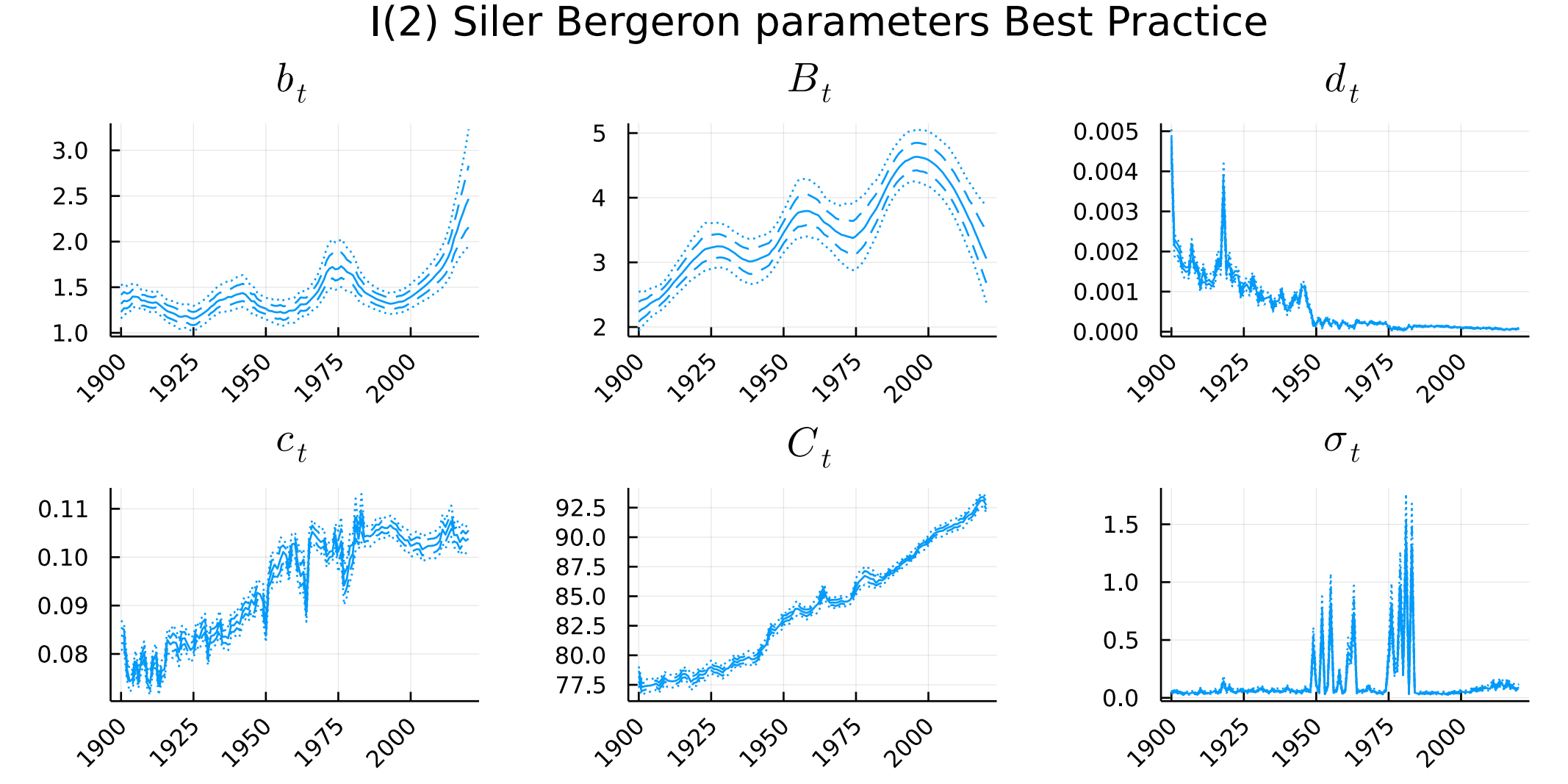
I(2) Siler Bergeron parameters Best Practice
b_t
B_t
d_t
c_t
C_t
σ_t
3.0
2.5
2.0
1.5
1.0
5
4
3
2
0.005
0.004
0.003
0.002
0.001
0.000
0.11
0.10
0.09
0.08
92.5
90.0
87.5
85.0
82.5
80.0
77.5
1.5
1.0
0.5
0.0
1900
1925
1950
1975
2000