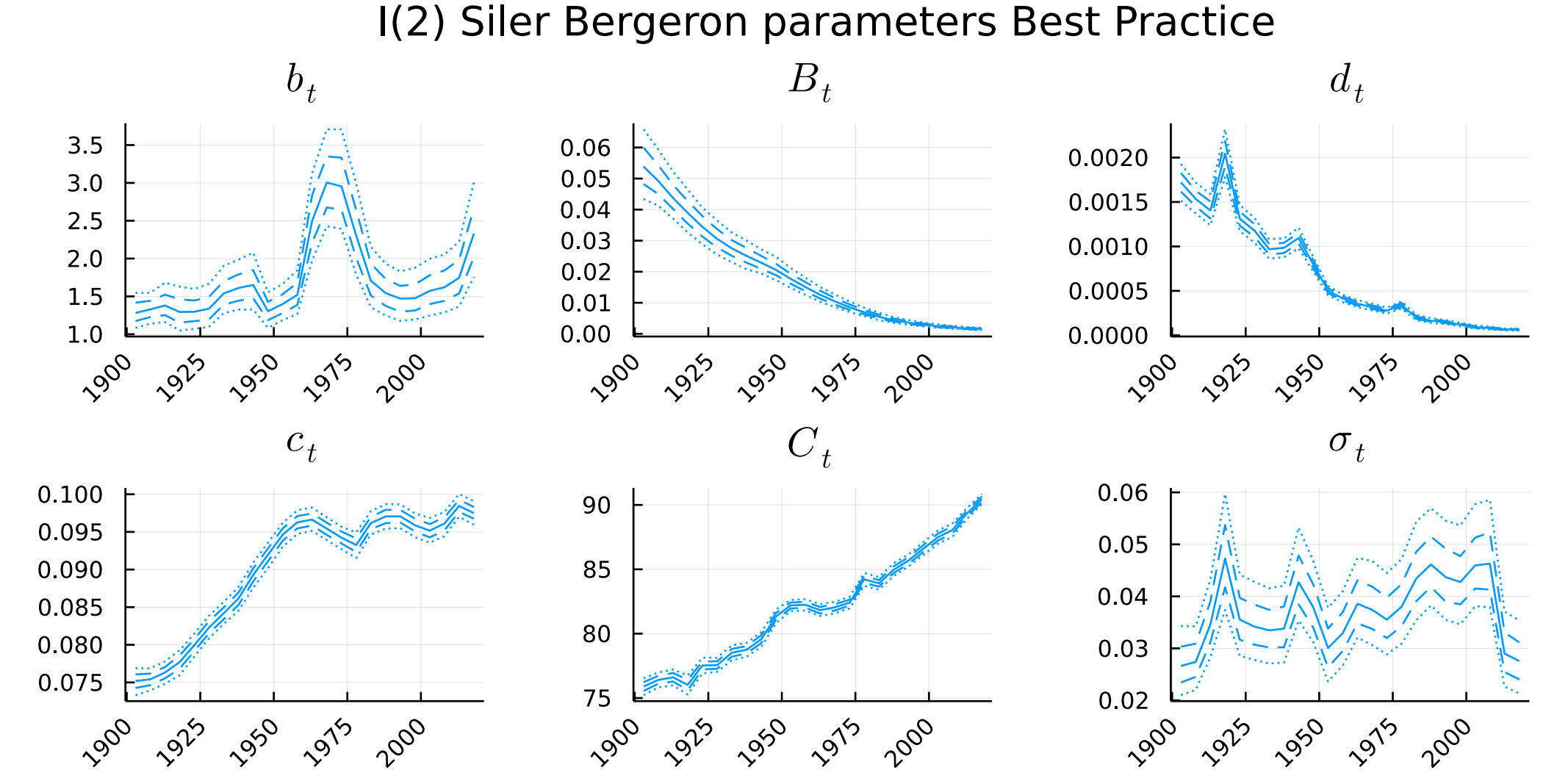
I(2) Siler Bergeron parameters Best Practice
b_t
B_t
d_t
c_t
C_t
σ_t
3.5
3.0
2.5
2.0
1.5
1.0
0.06
0.05
0.04
0.03
0.02
0.01
0.00
0.0020
0.0015
0.0010
0.0005
0.0000
0.100
0.095
0.090
0.085
0.080
0.075
90
85
80
75
0.06
0.05
0.04
0.03
0.02
1900
1925
1950
1975
2000