

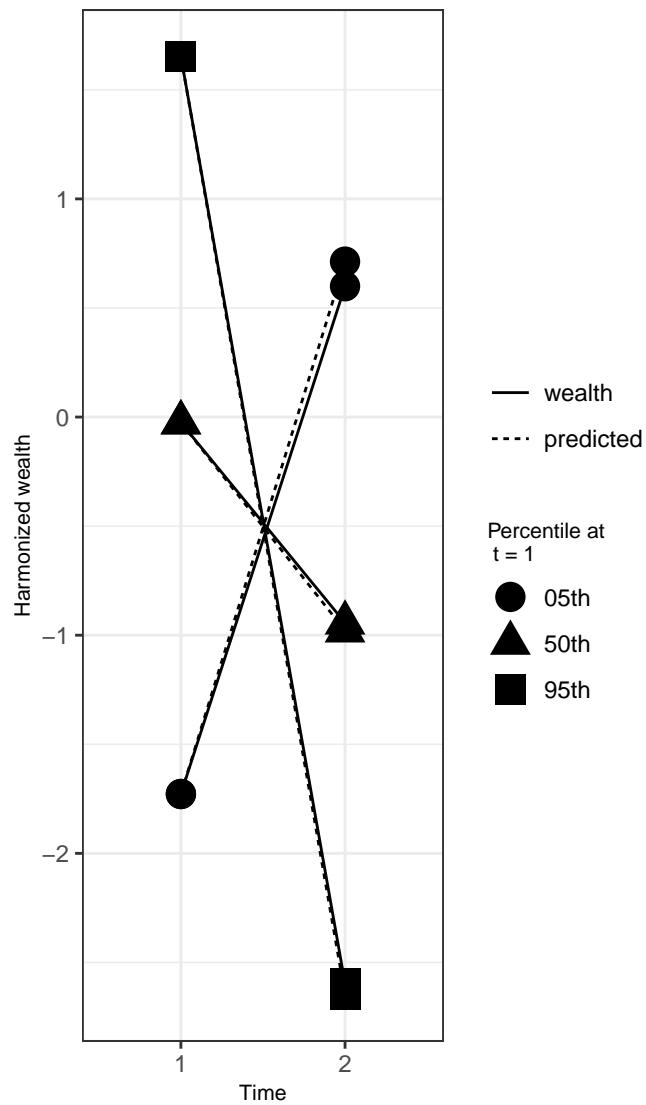
S2Fig 1:

Example with $w_1 = N(0,1)$

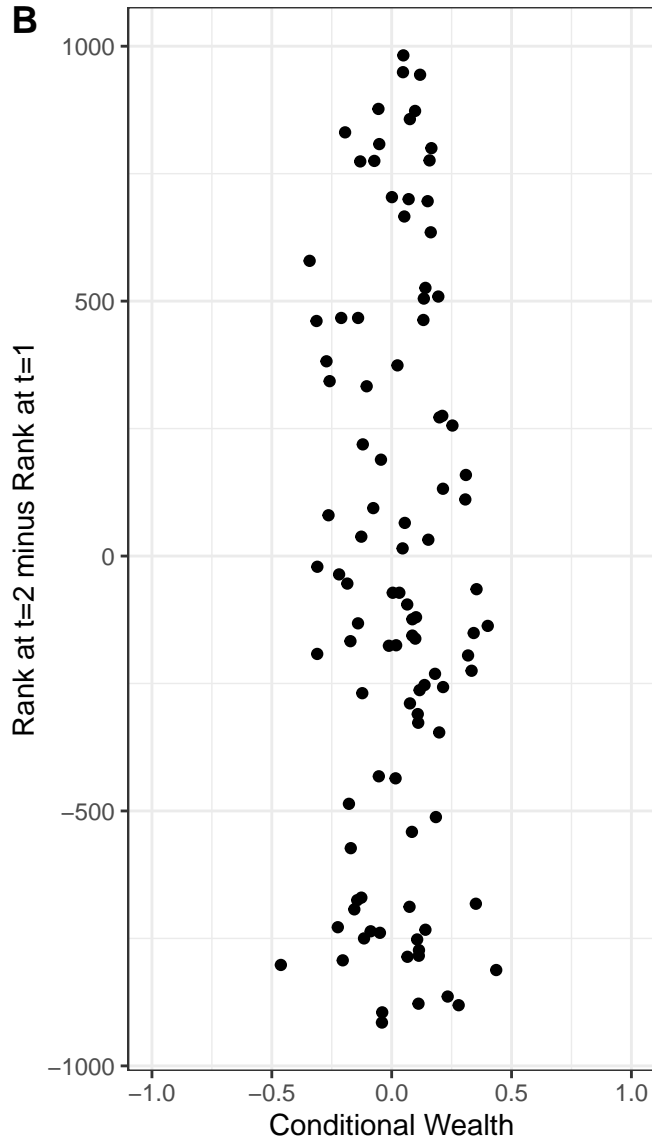
$w_2 = -1 + -1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



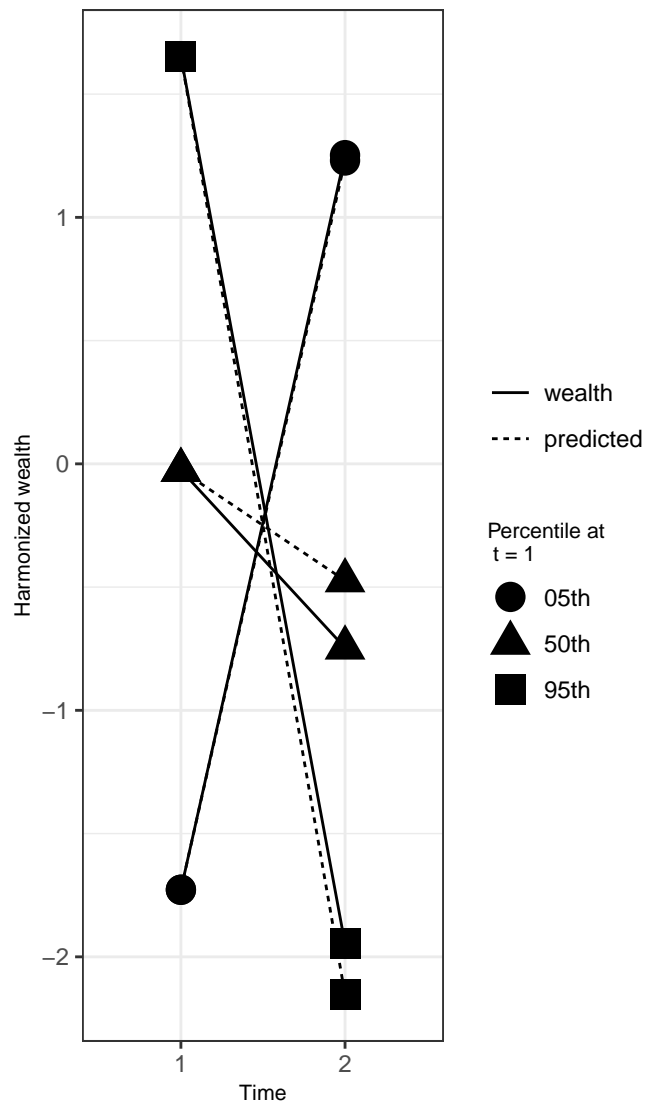
S2Fig 2:

Example with $w_1 = N(0,1)$

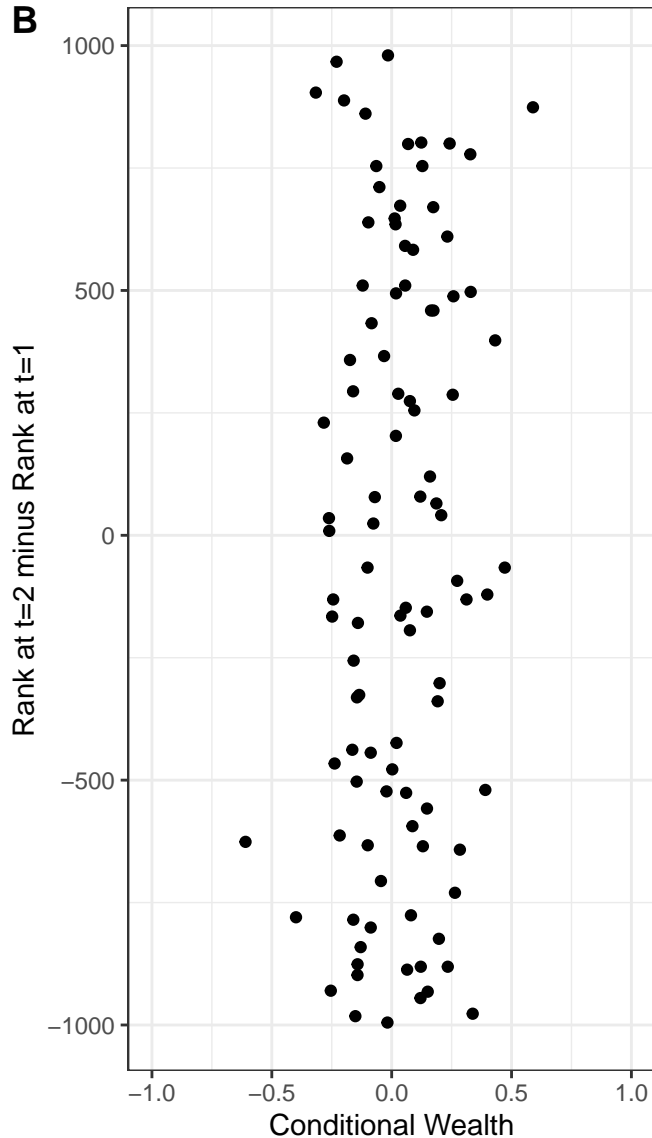
$w_2 = -0.5 + -1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



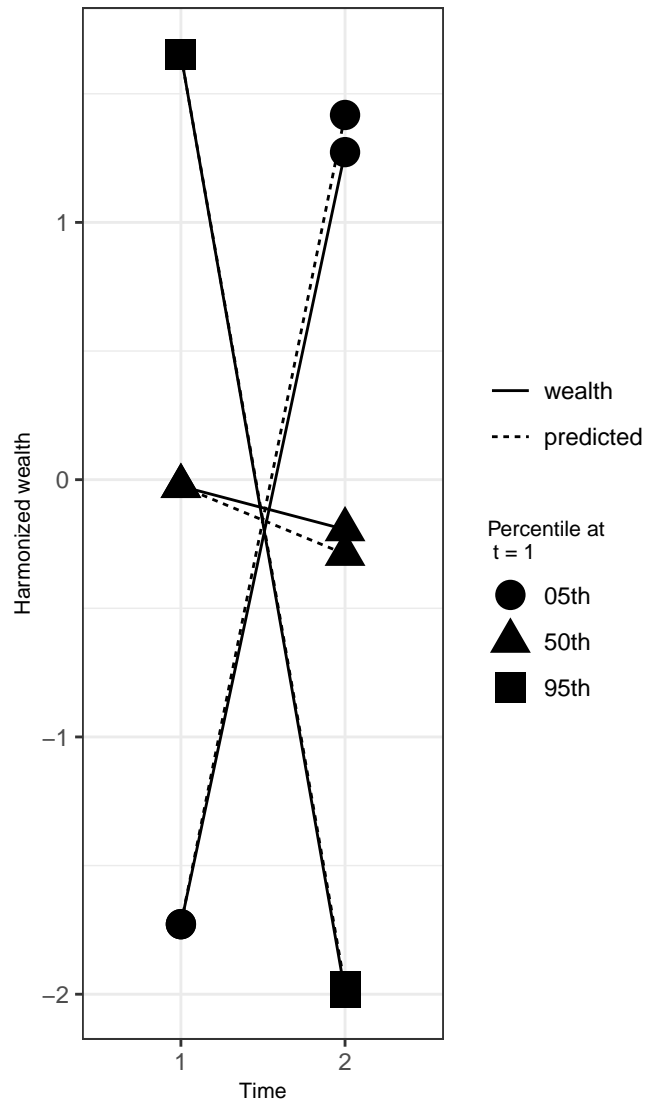
S2Fig 3:

Example with $w_1 = N(0,1)$

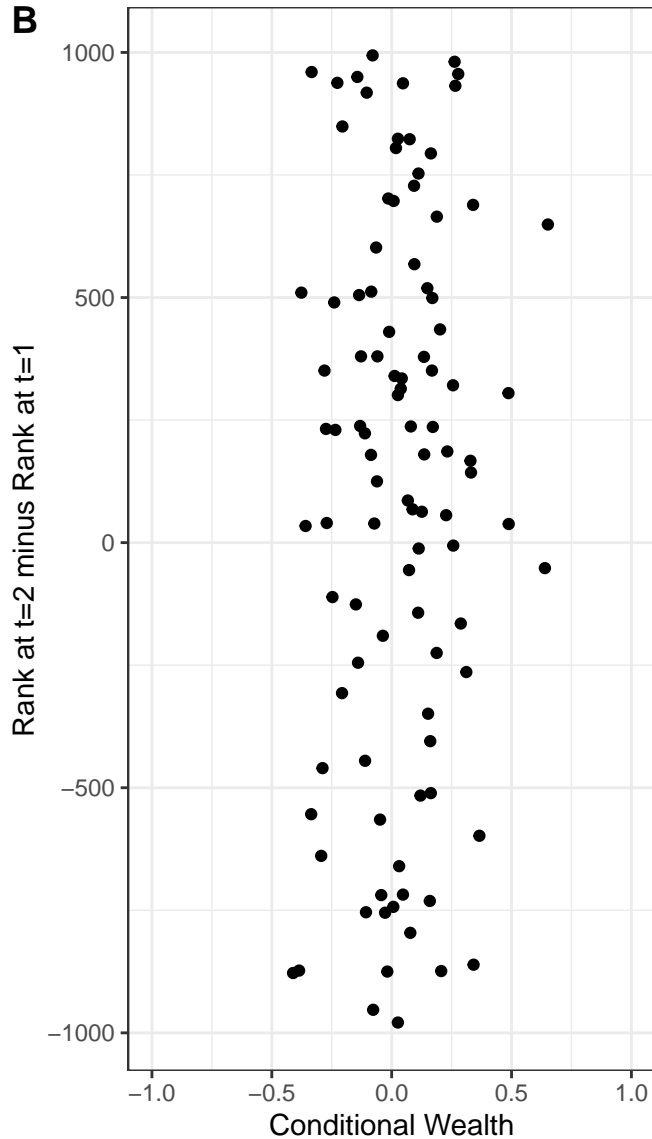
$w_2 = -0.3 + -1*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



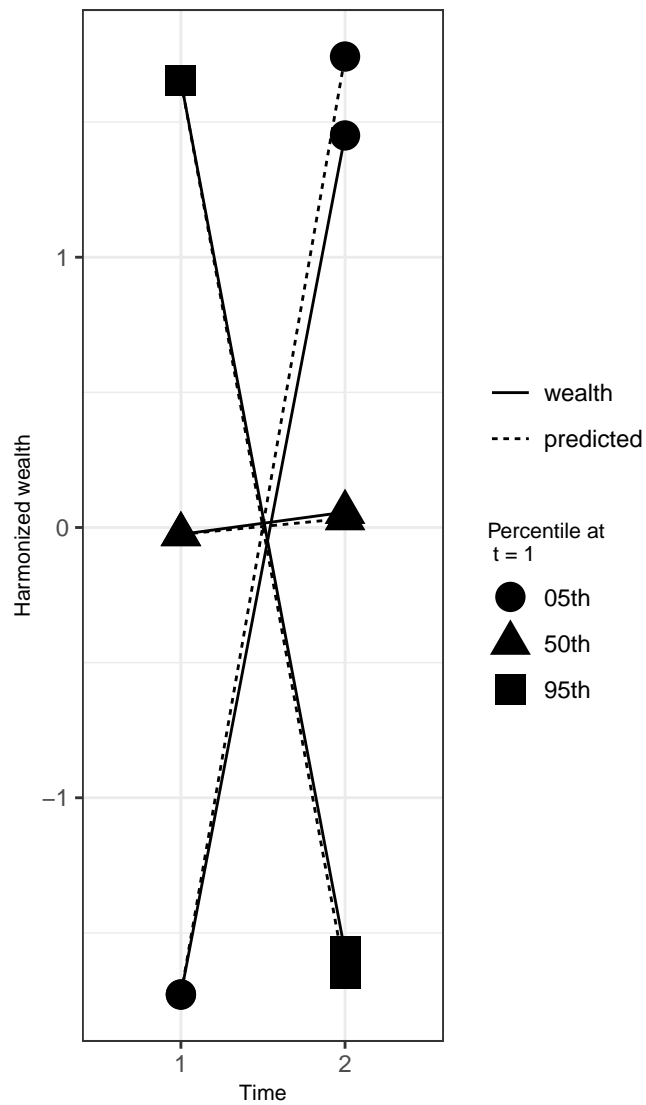
S2Fig 4:

Example with $w_1 = N(0,1)$

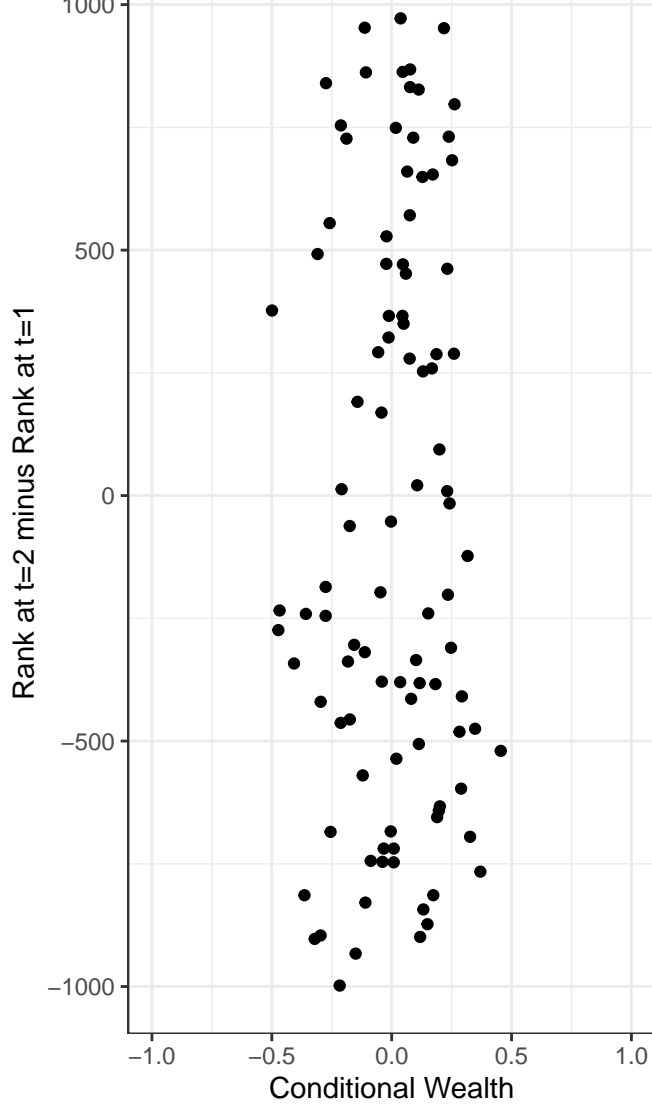
$w_2 = 0 + -1*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



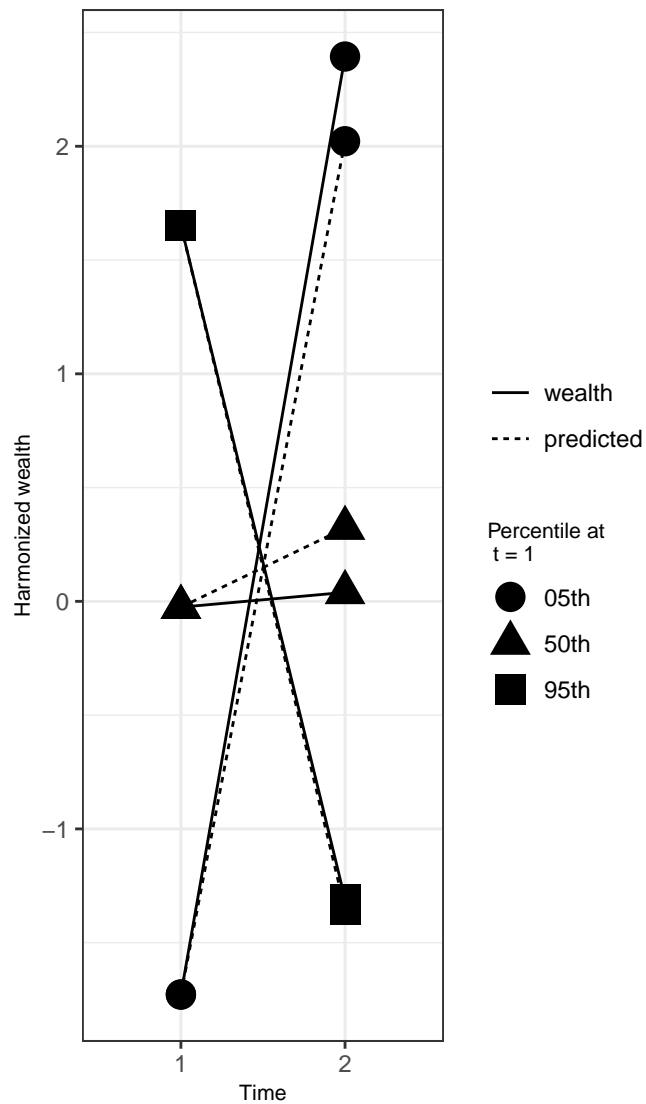
S2Fig 5:

Example with $w_1 = N(0,1)$

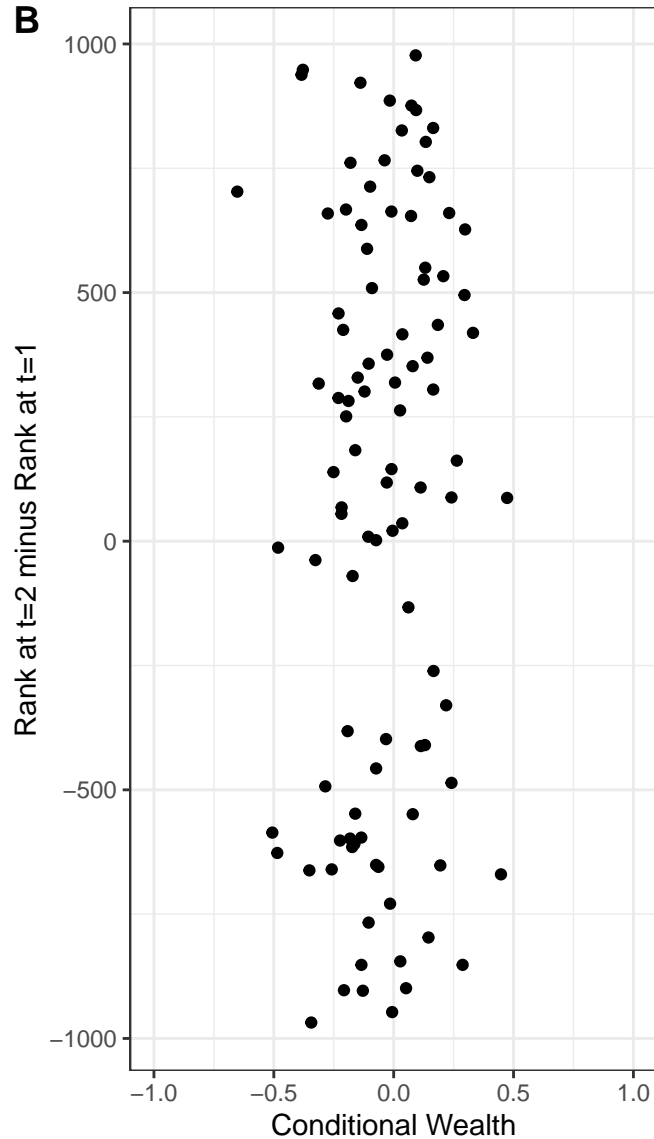
$w_2 = 0.3 + -1*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



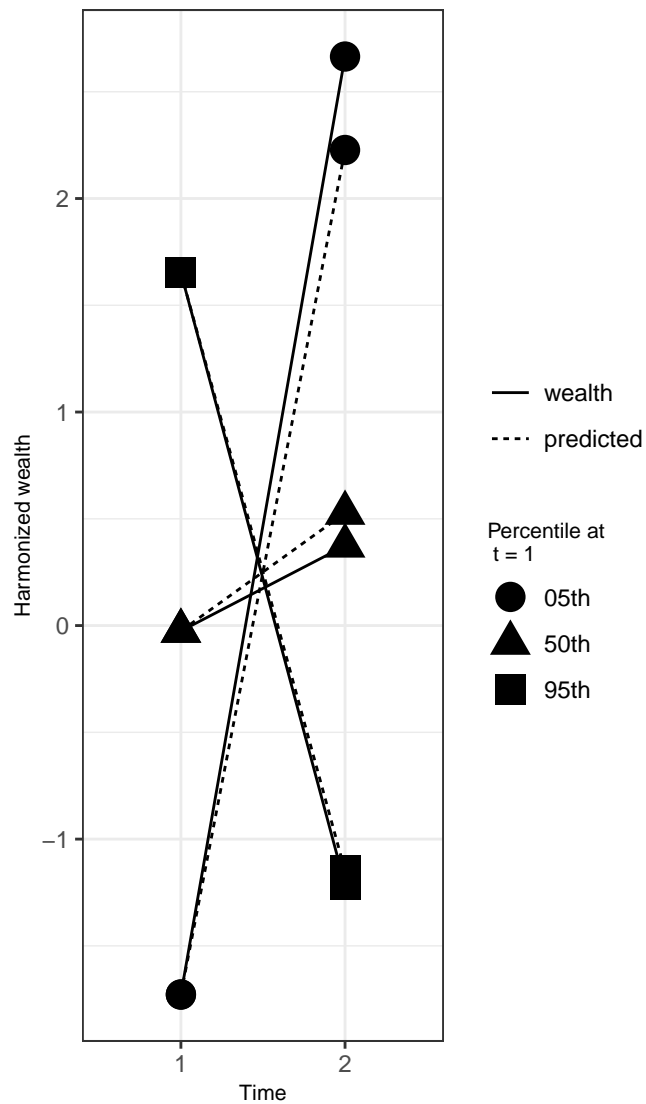
S2Fig 6:

Example with $w_1 = N(0,1)$

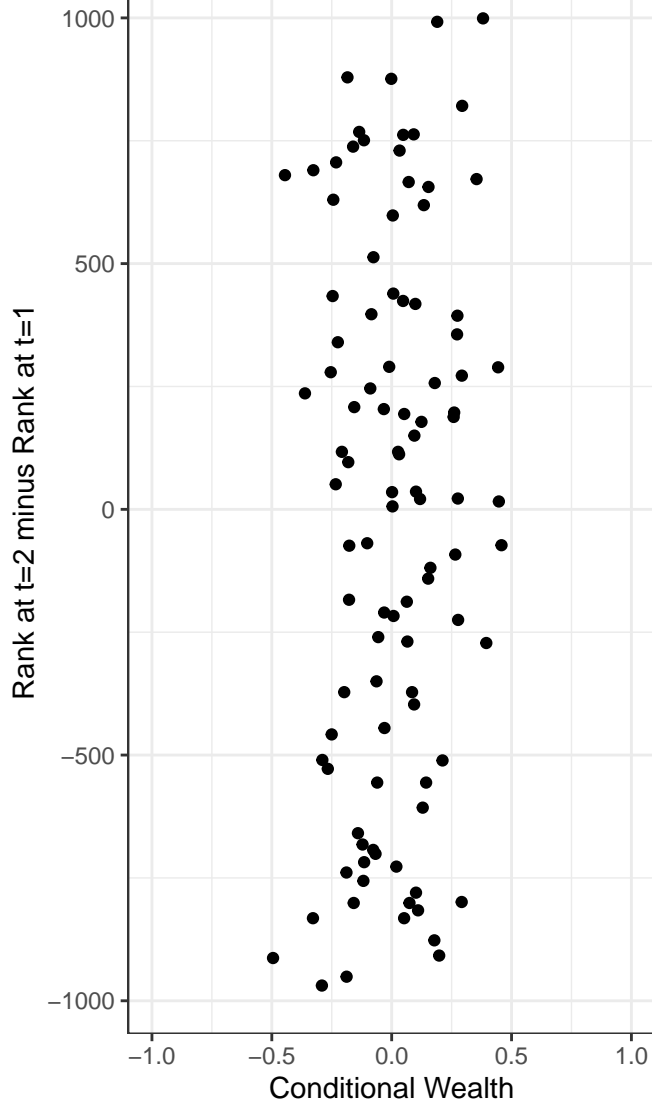
$w_2 = 0.5 + -1*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



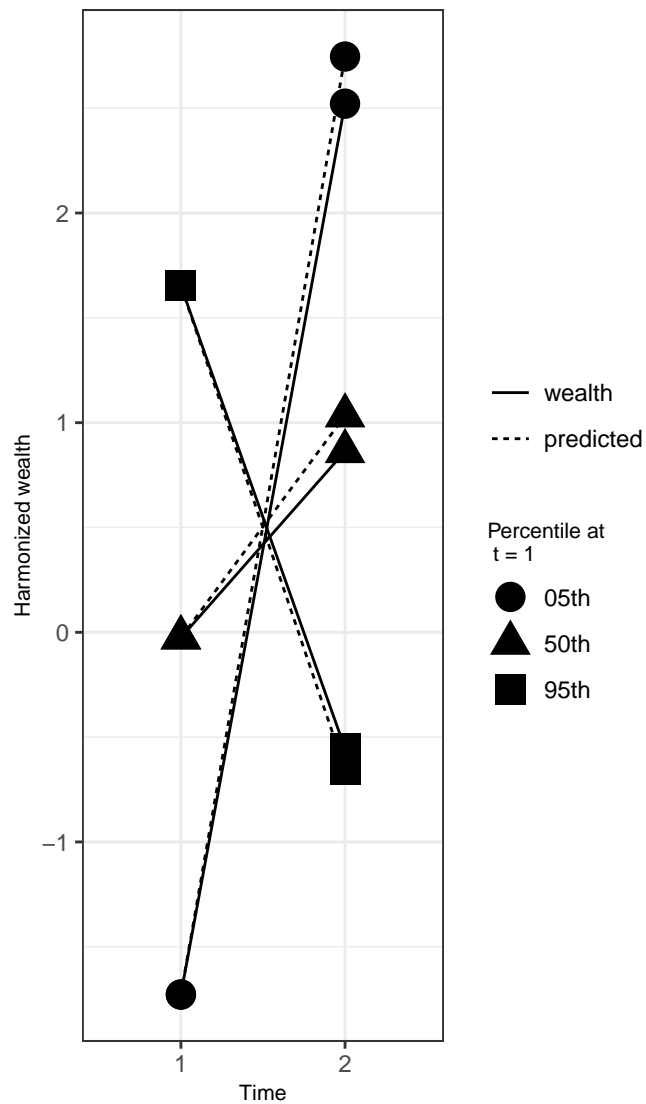
S2Fig 7:

Example with $w_1 = N(0,1)$

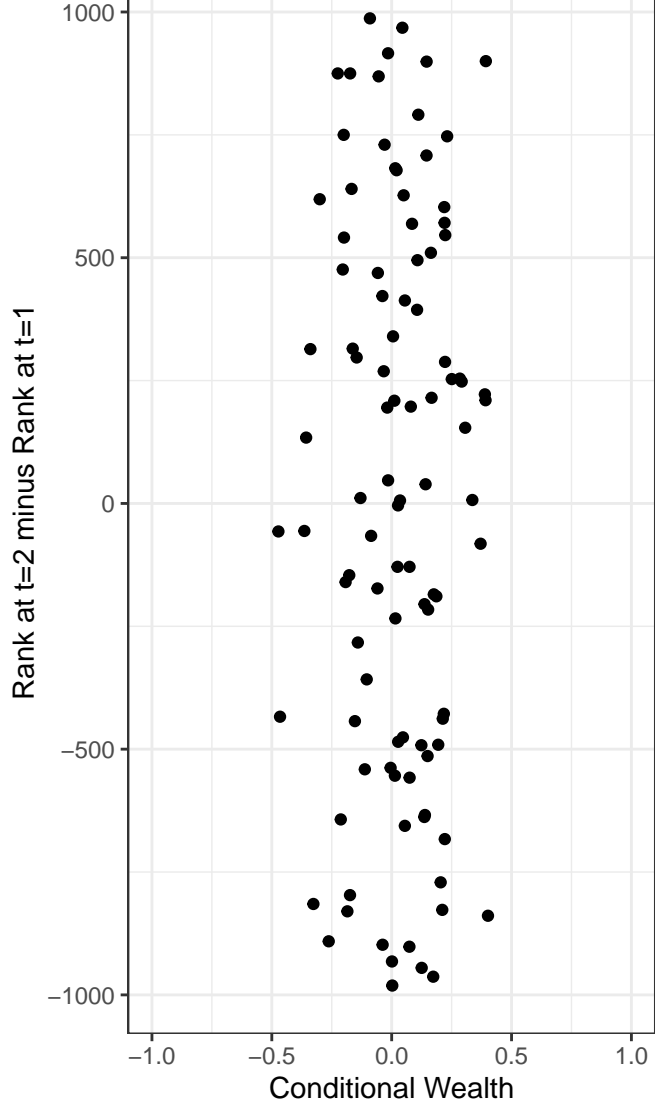
$w_2 = 1 + -1*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



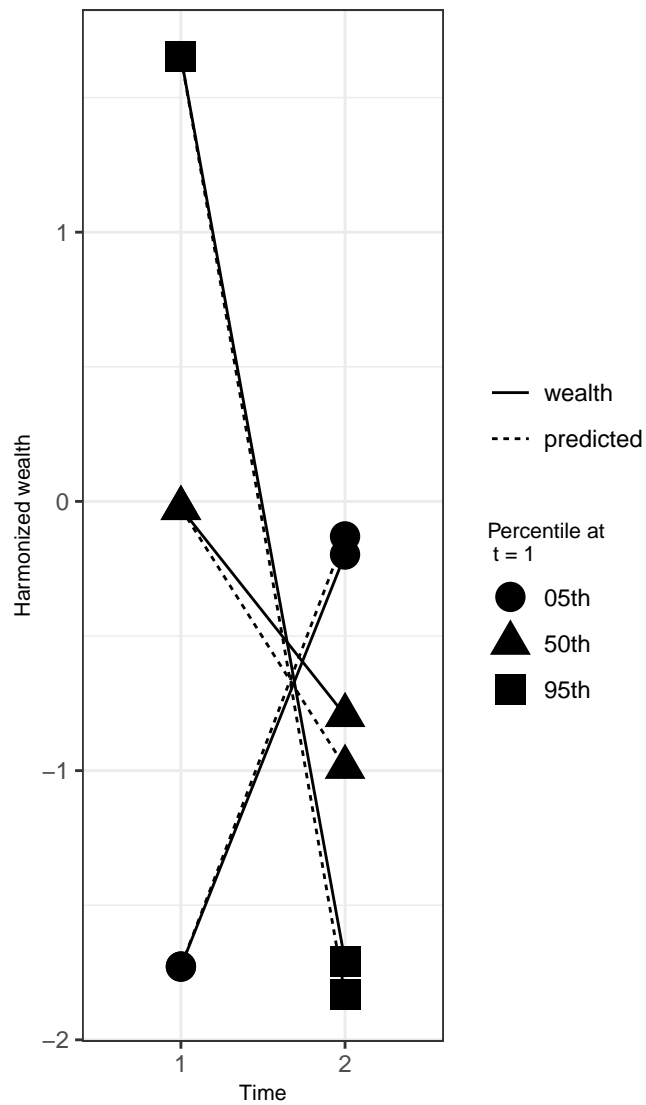
S2Fig 8:

Example with $w_1 = N(0,1)$

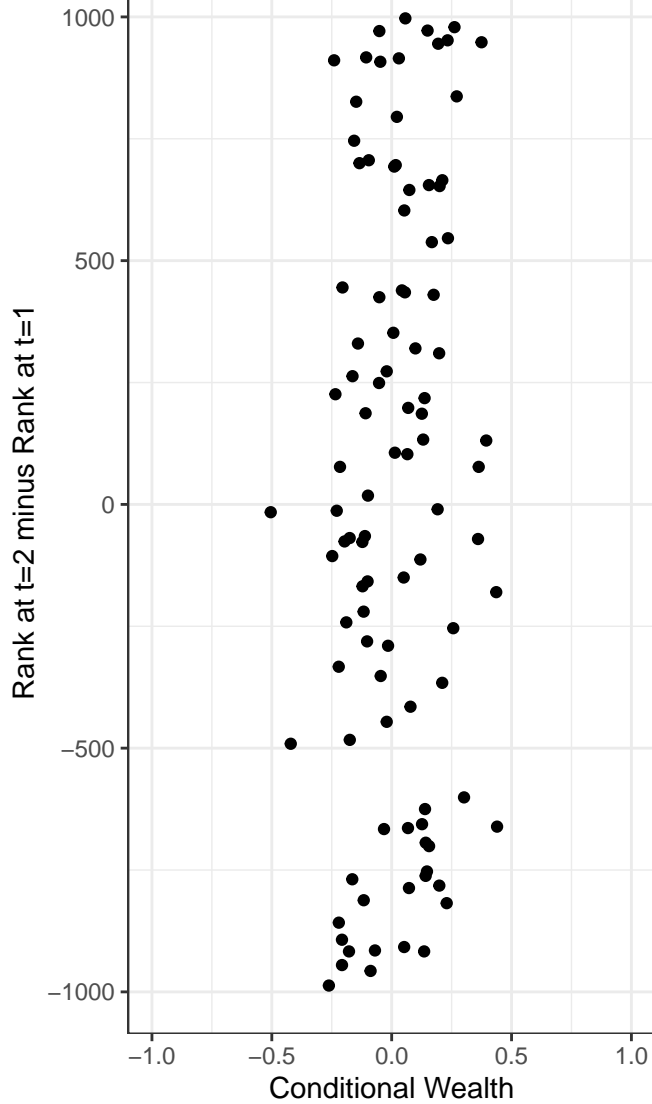
$w_2 = -1 + -0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



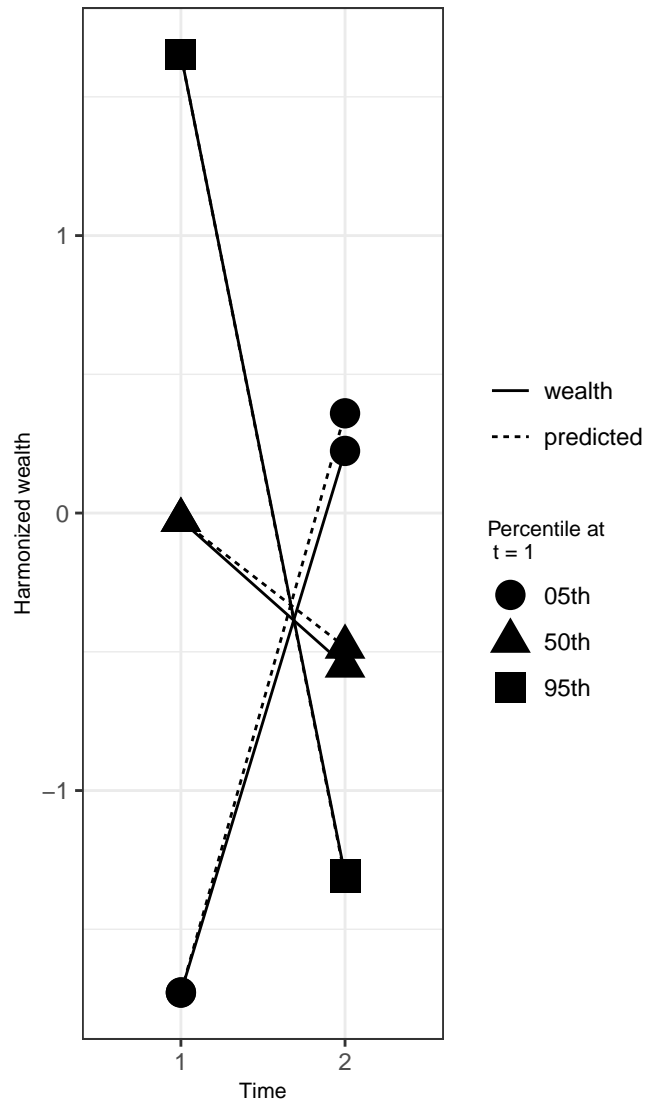
S2Fig 9:

Example with $w_1 = N(0,1)$

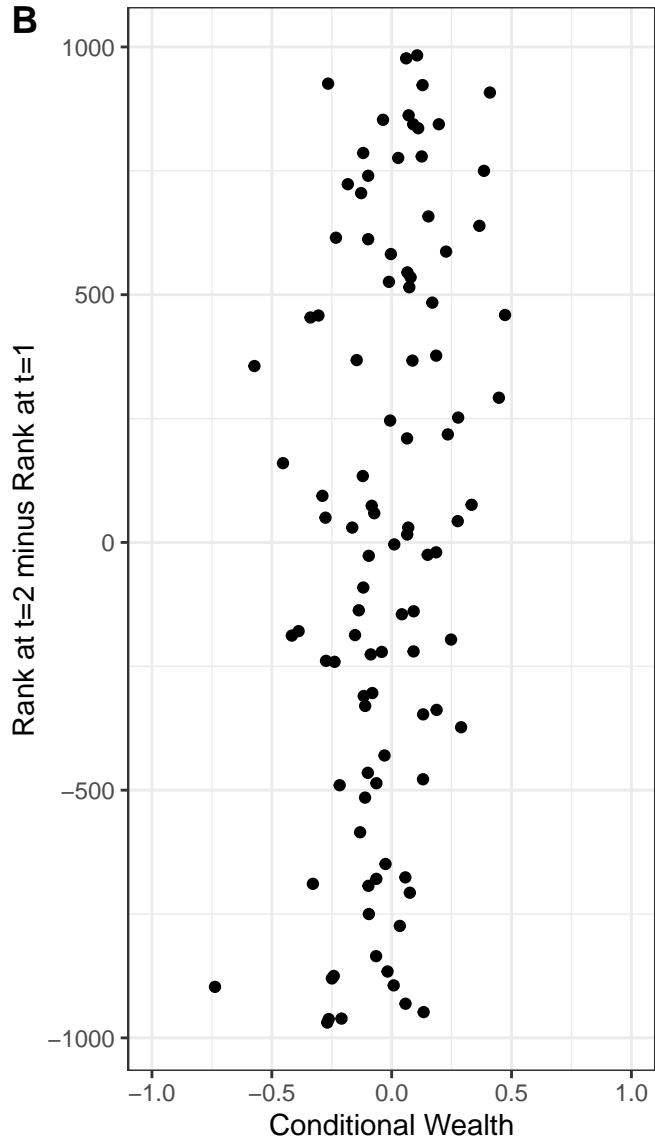
$w_2 = -0.5 + -0.5*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



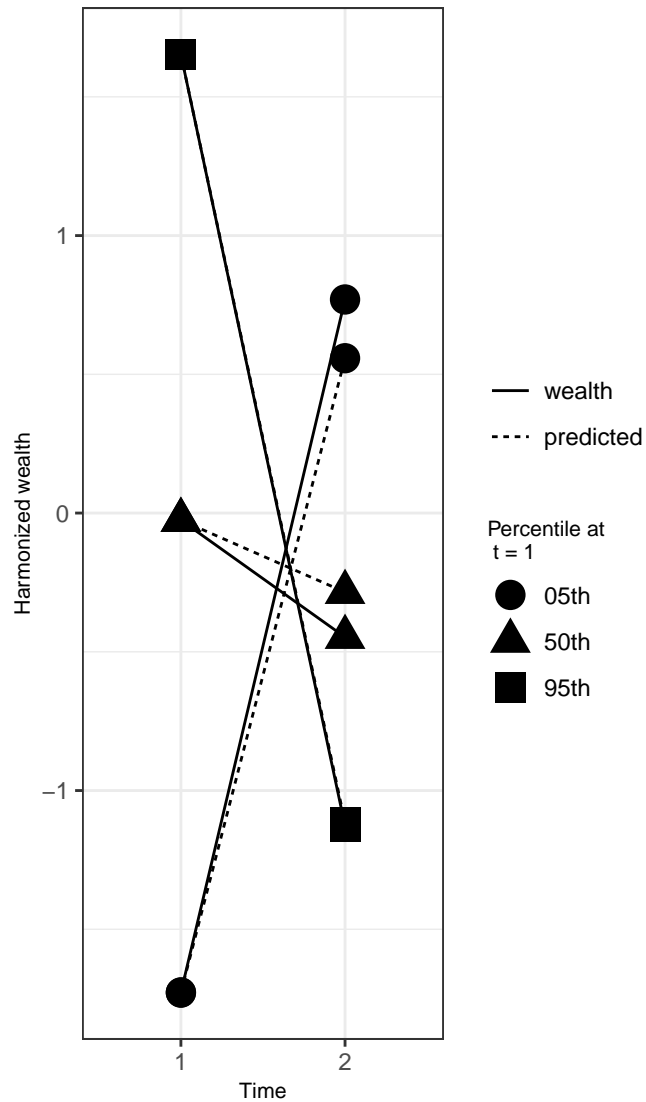
S2Fig 10:

Example with $w_1 = N(0,1)$

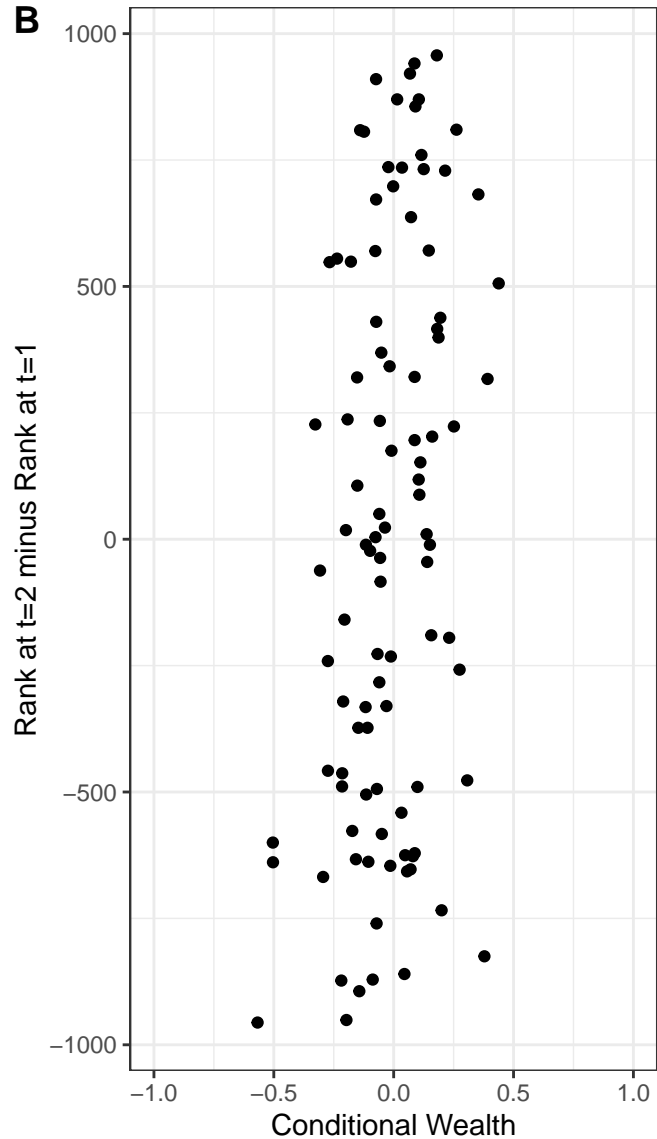
$w_2 = -0.3 + -0.5*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



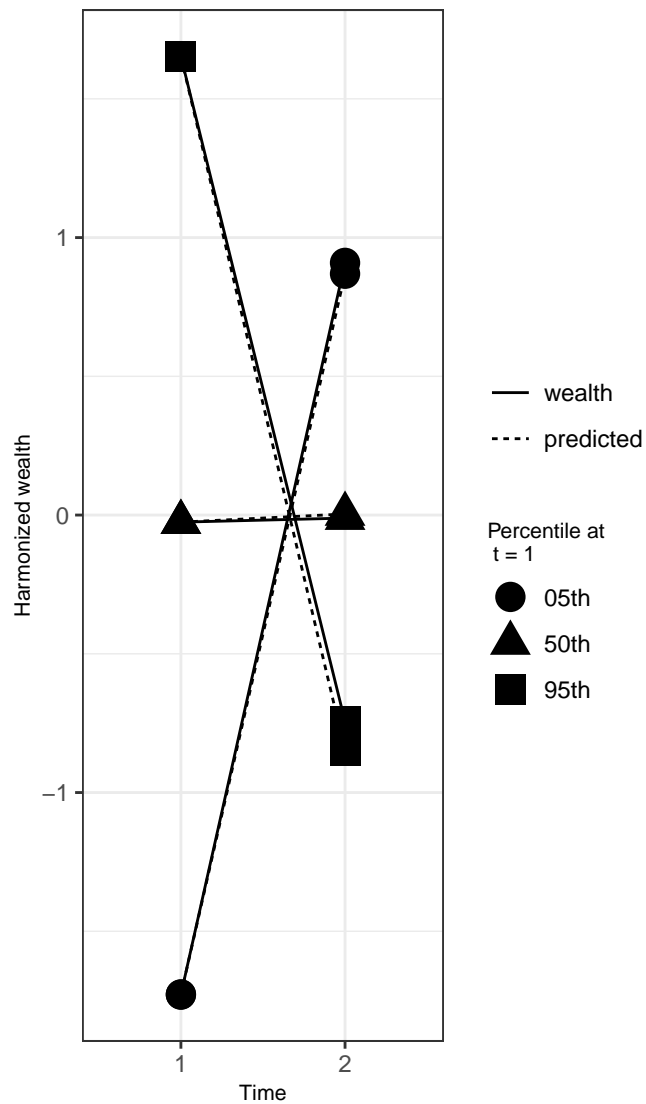
S2Fig 11:

Example with $w_1 = N(0,1)$

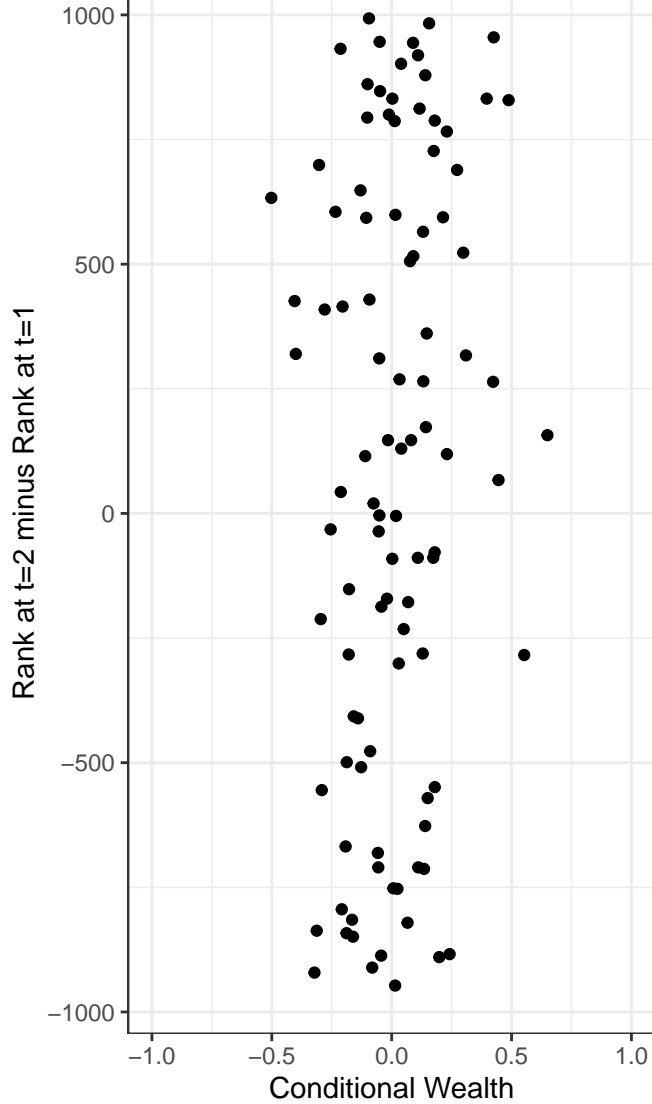
$w_2 = 0 + -0.5*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



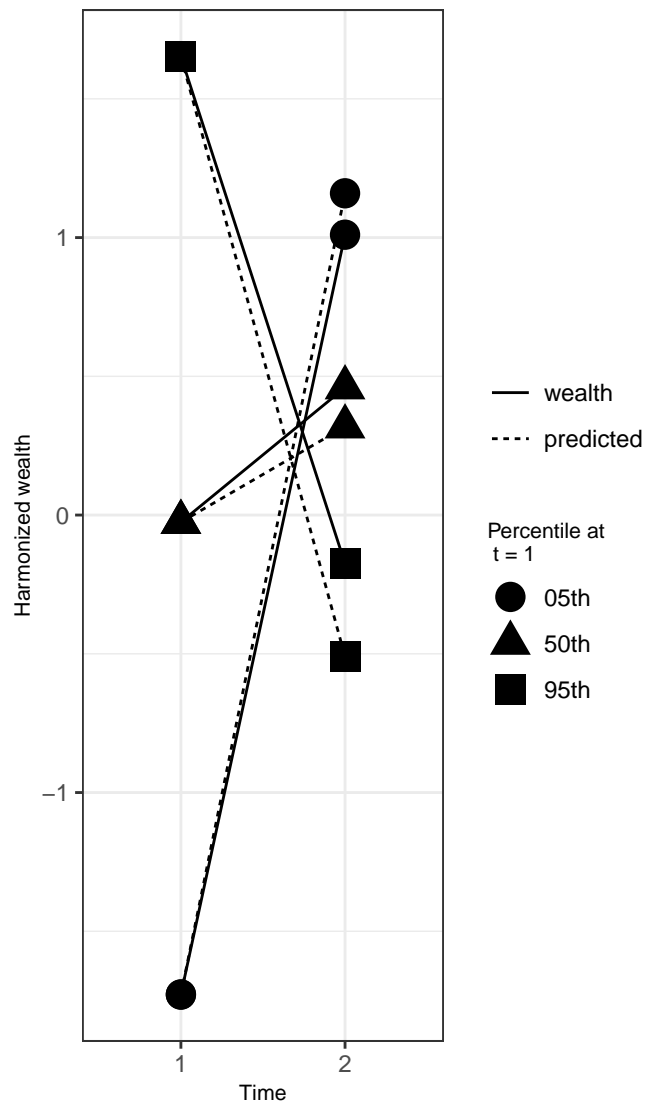
S2Fig 12:

Example with $w_1 = N(0,1)$

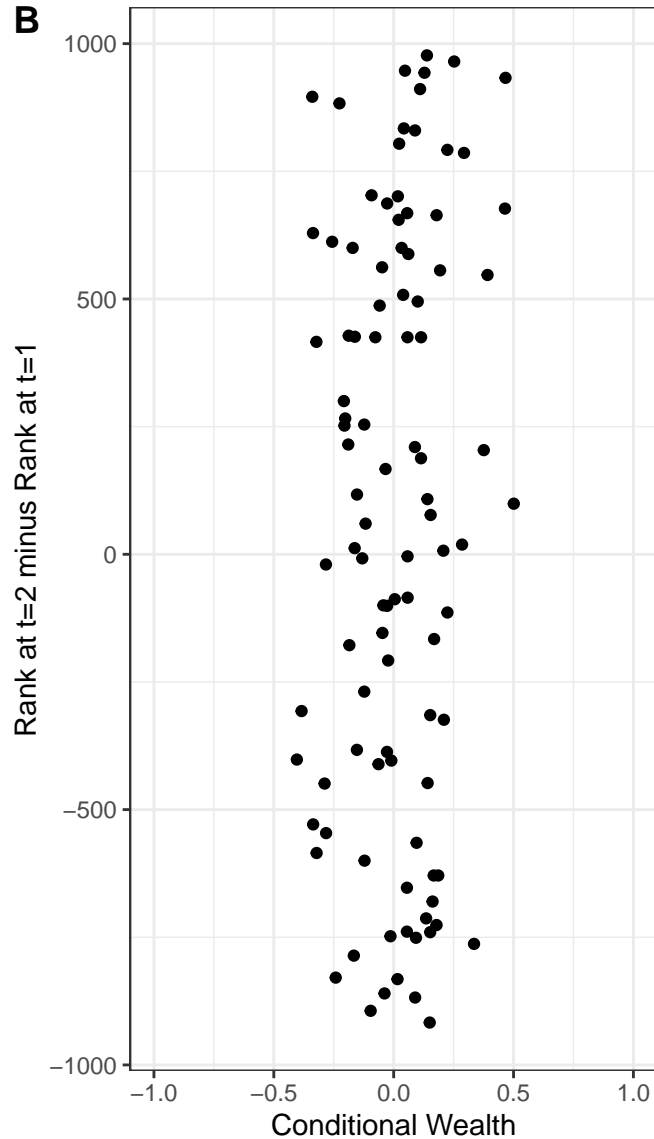
$w_2 = 0.3 + -0.5*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



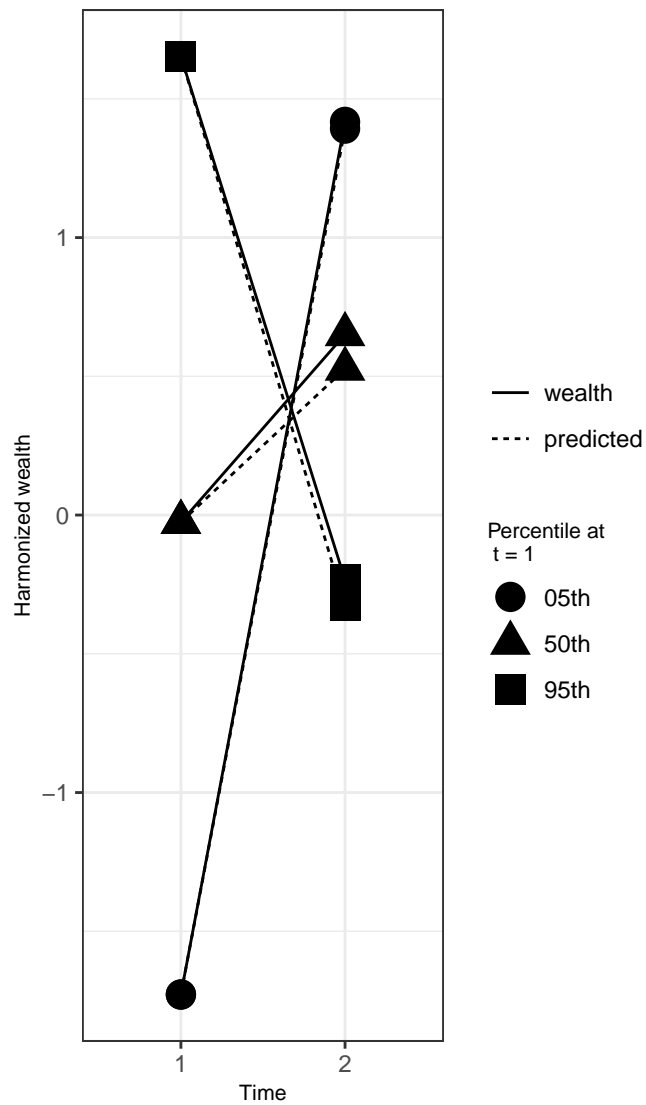
S2Fig 13:

Example with $w_1 = N(0,1)$

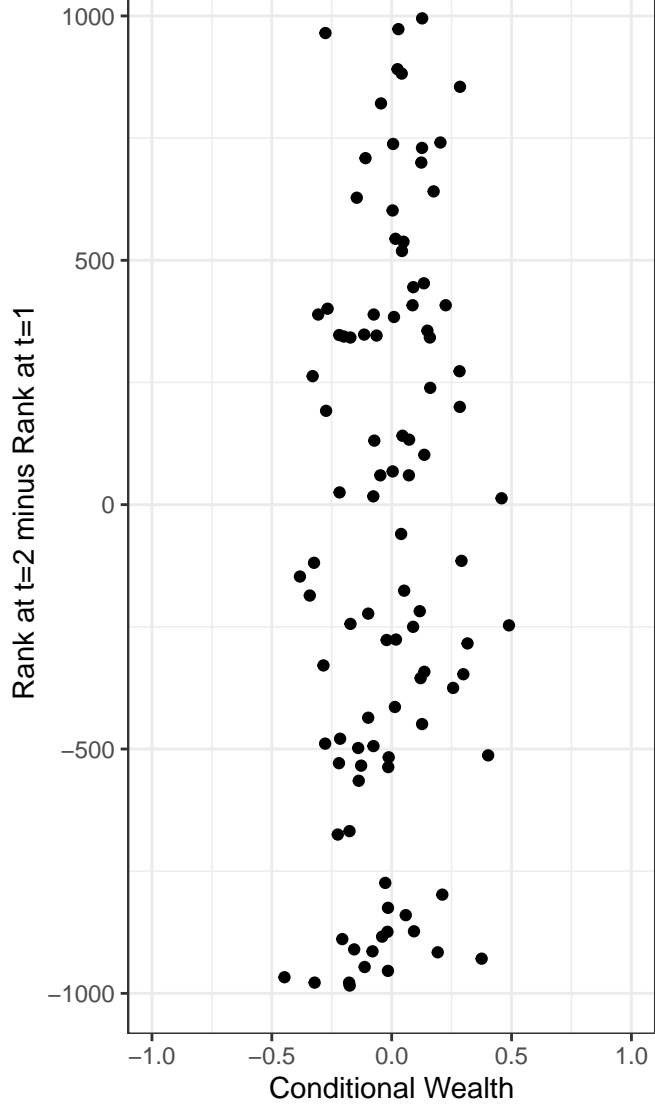
$w_2 = 0.5 + -0.5*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



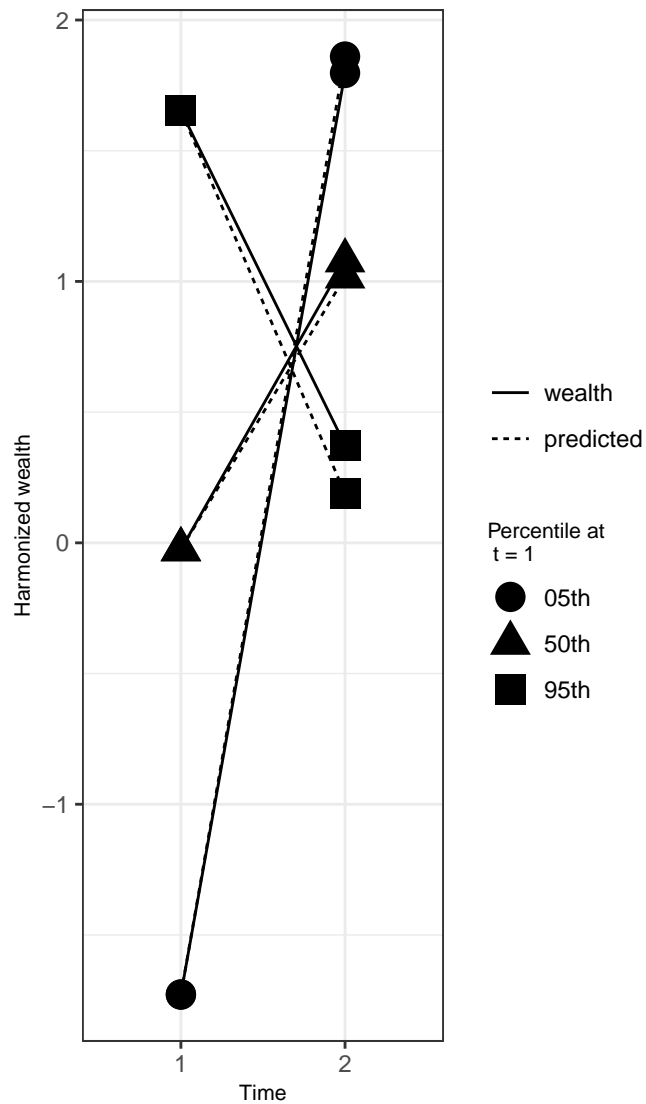
S2Fig 14:

Example with $w_1 = N(0,1)$

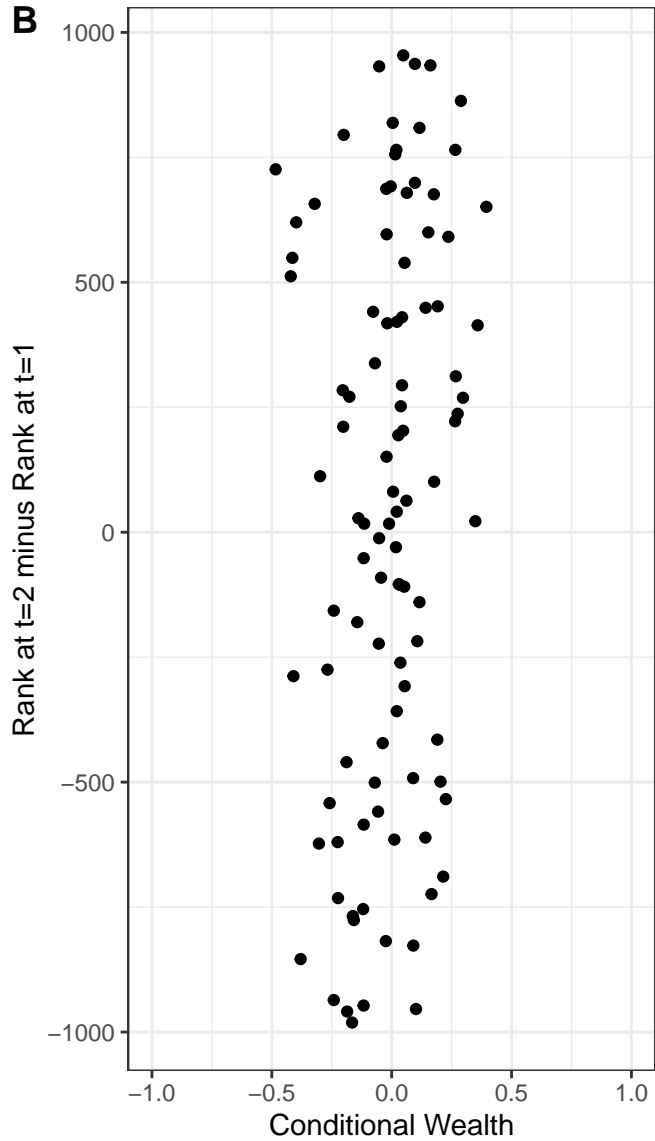
$w_2 = 1 + -0.5*w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



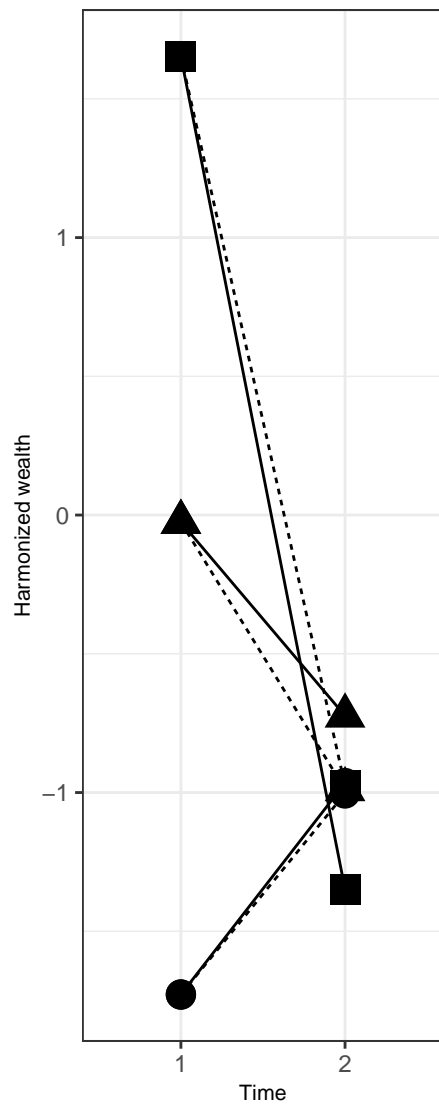
S2Fig 15:

Example with $w_1 = N(0,1)$

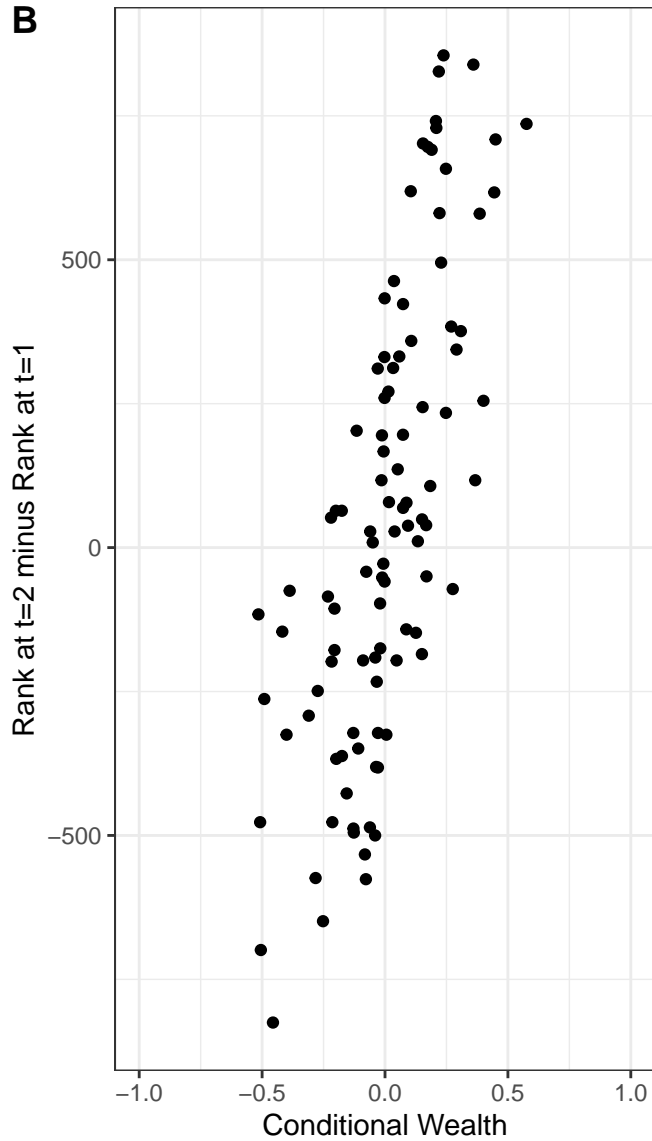
$w_2 = -1 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



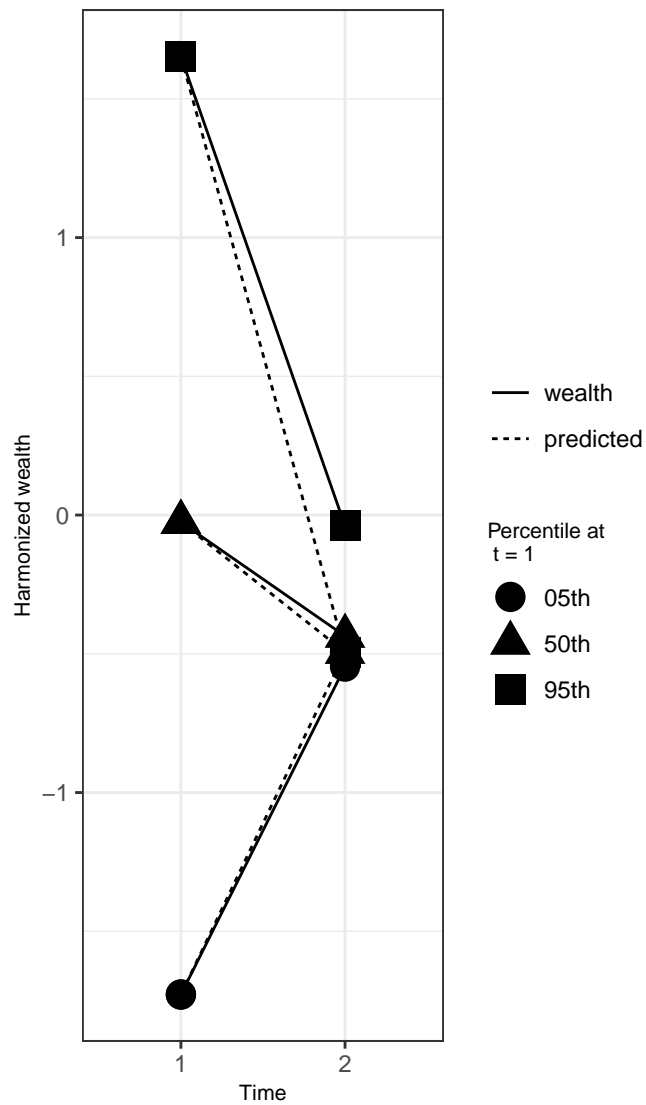
S2Fig 16:

Example with $w_1 = N(0,1)$

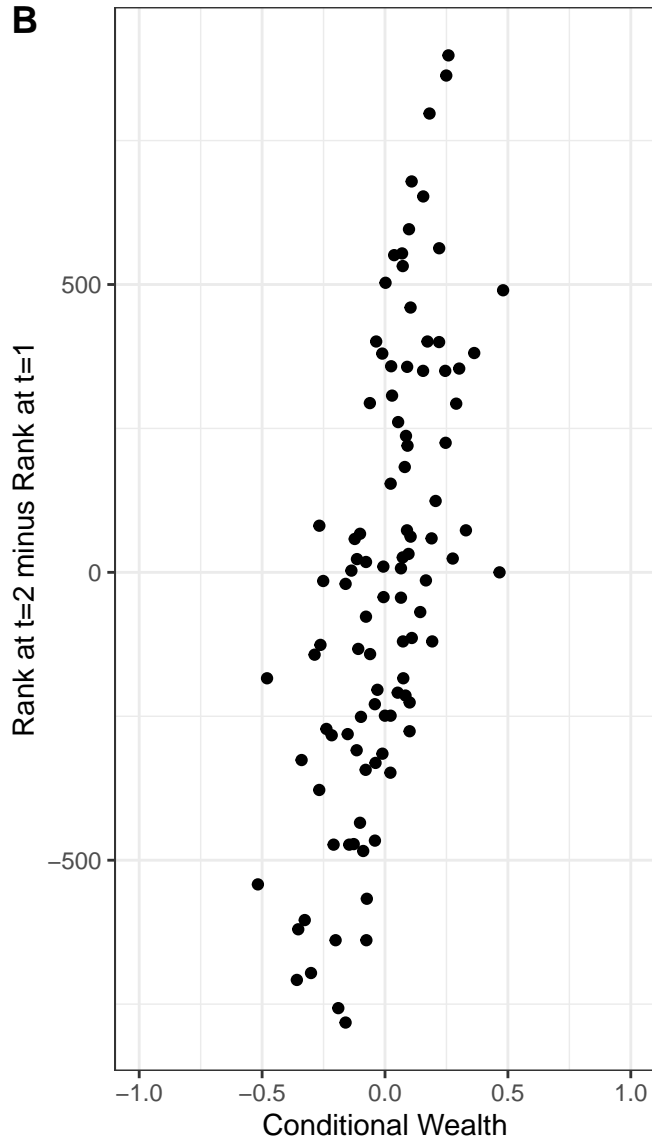
$w_2 = -0.5 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



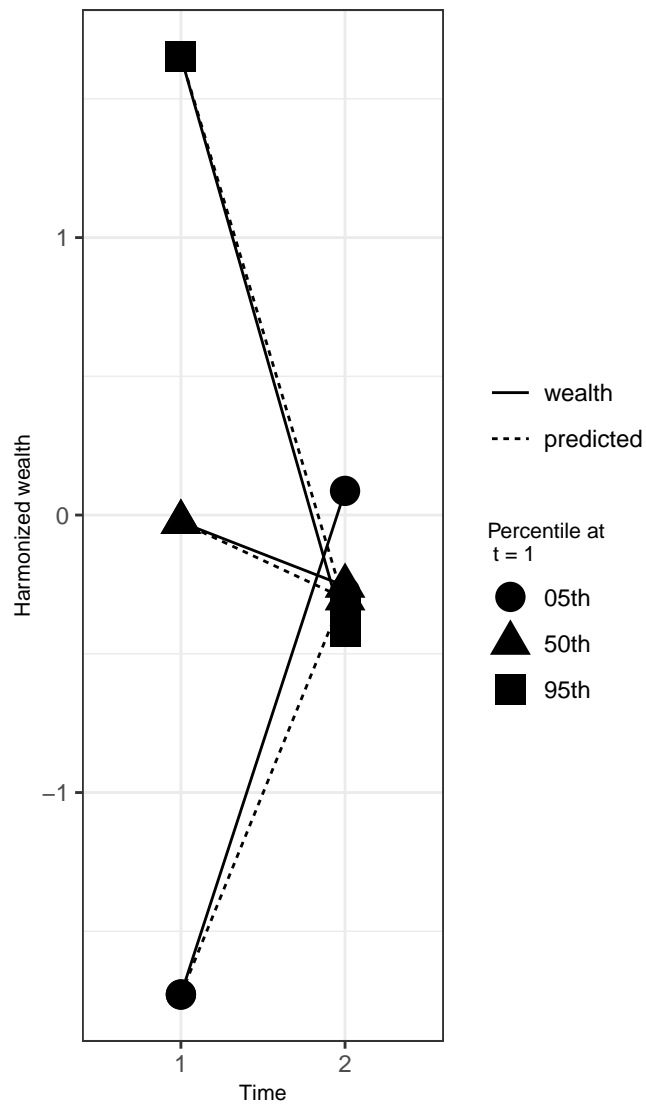
S2Fig 17:

Example with $w_1 = N(0,1)$

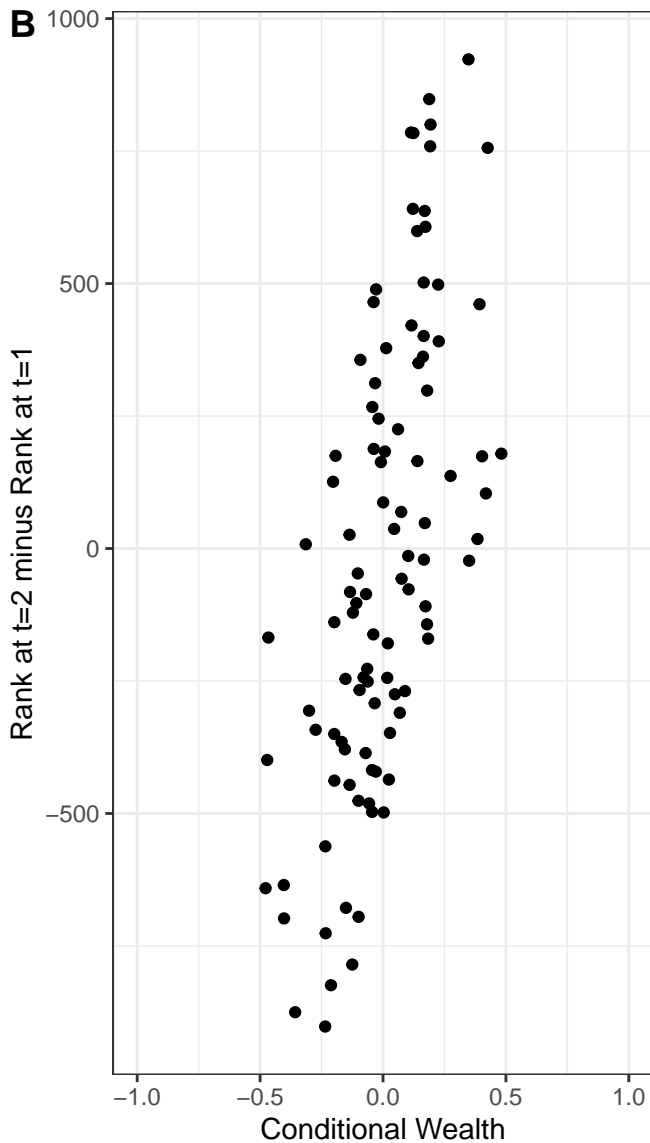
$w_2 = -0.3 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



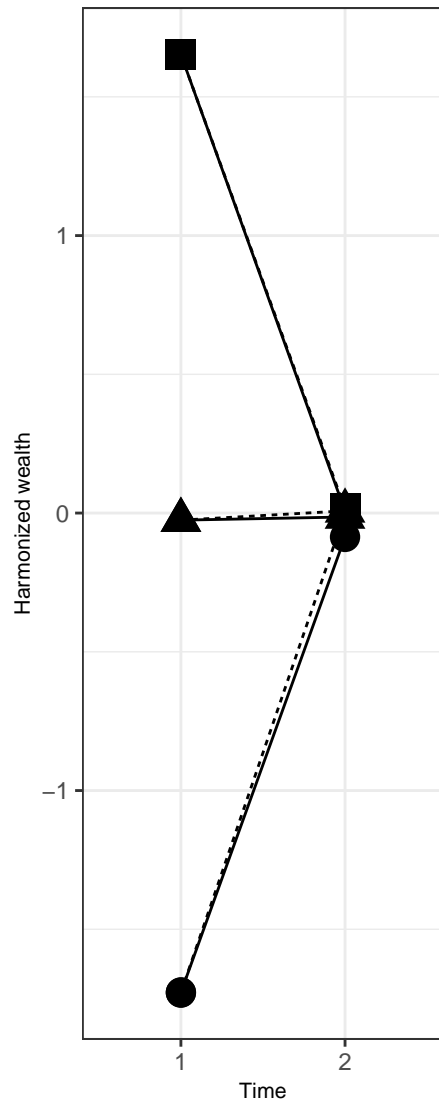
S2Fig 18:

Example with $w_1 = N(0,1)$

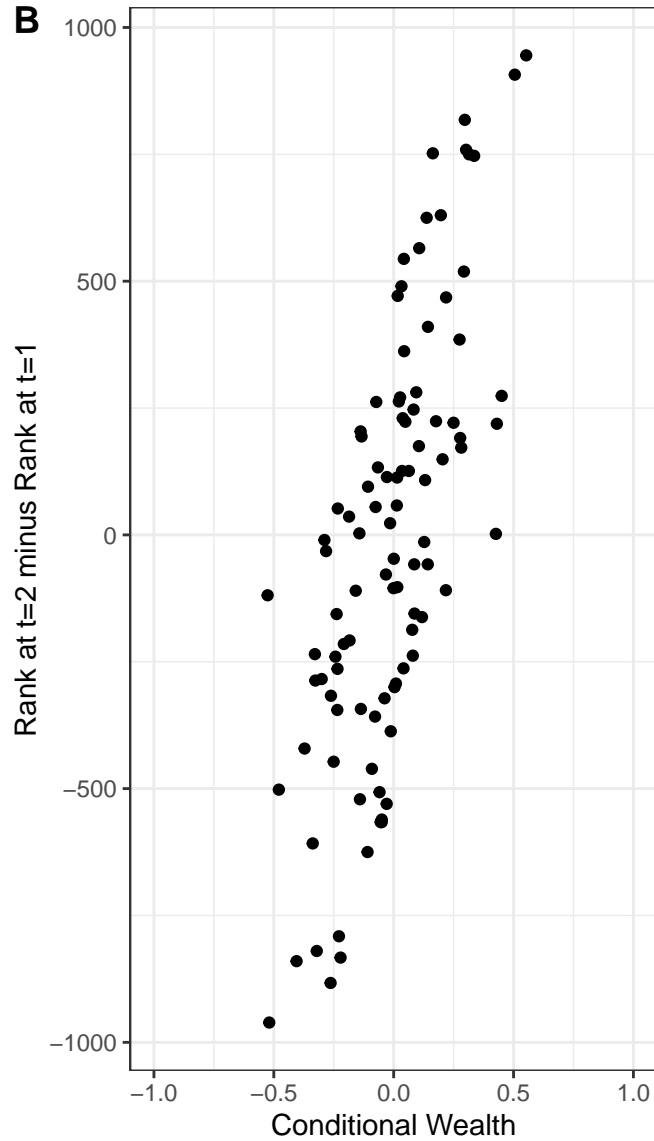
$w_2 = 0 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



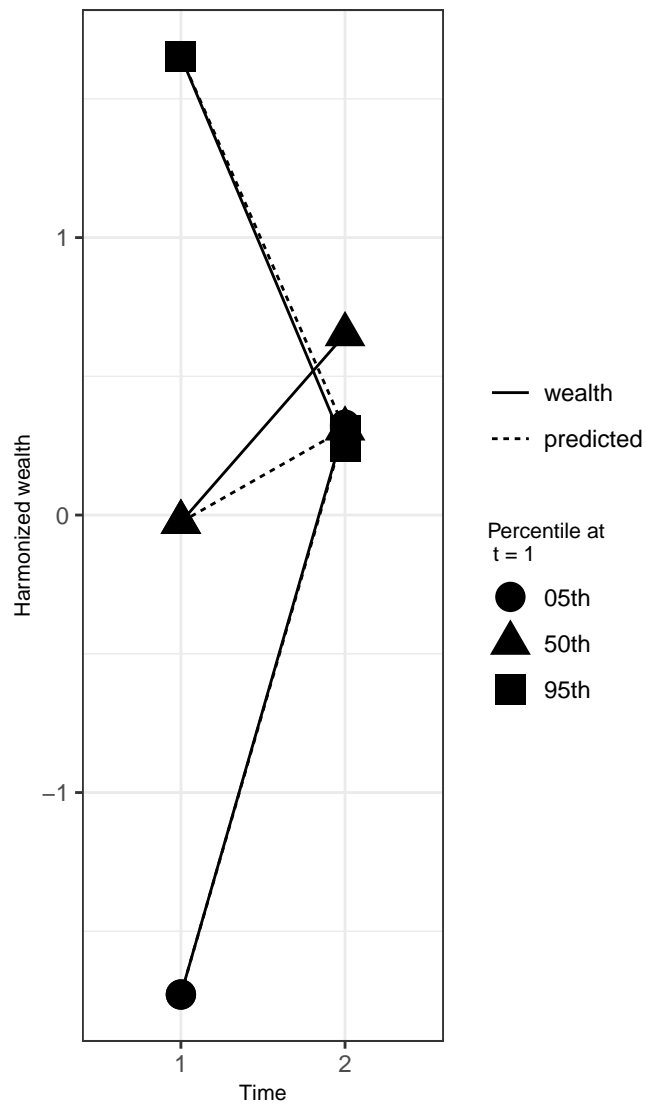
S2Fig 19:

Example with $w_1 = N(0,1)$

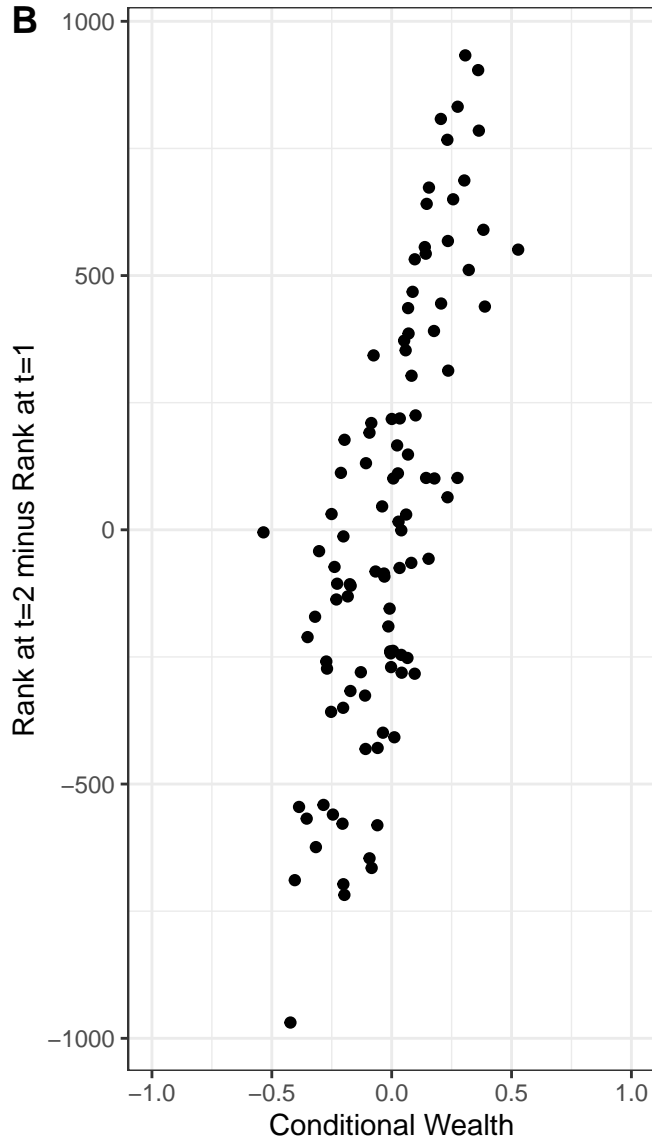
$w_2 = 0.3 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



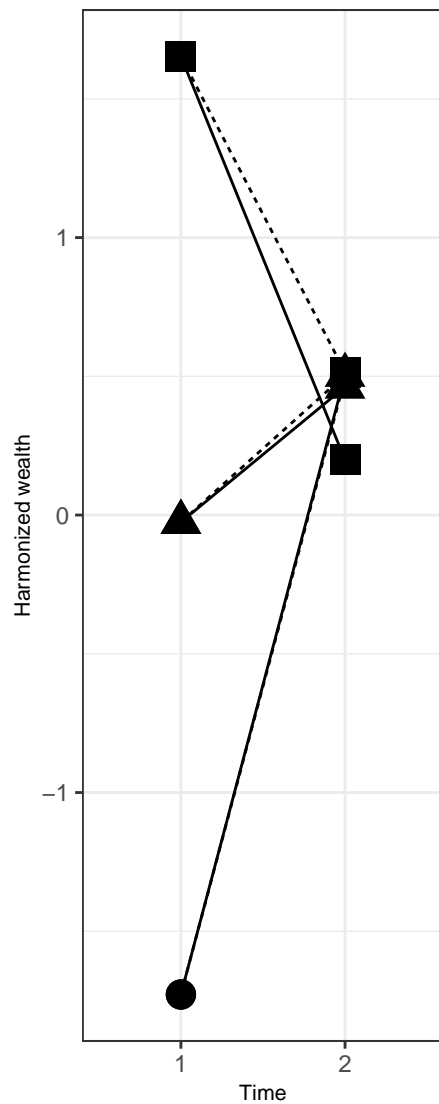
S2Fig 20:

Example with $w_1 = N(0,1)$

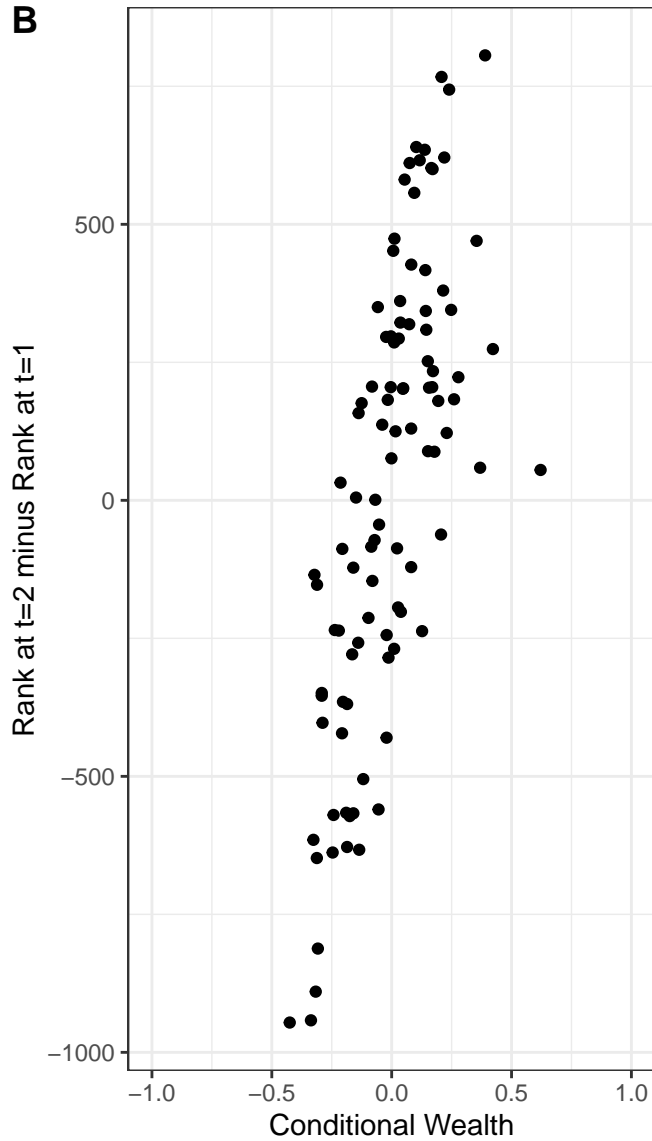
$w_2 = 0.5 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



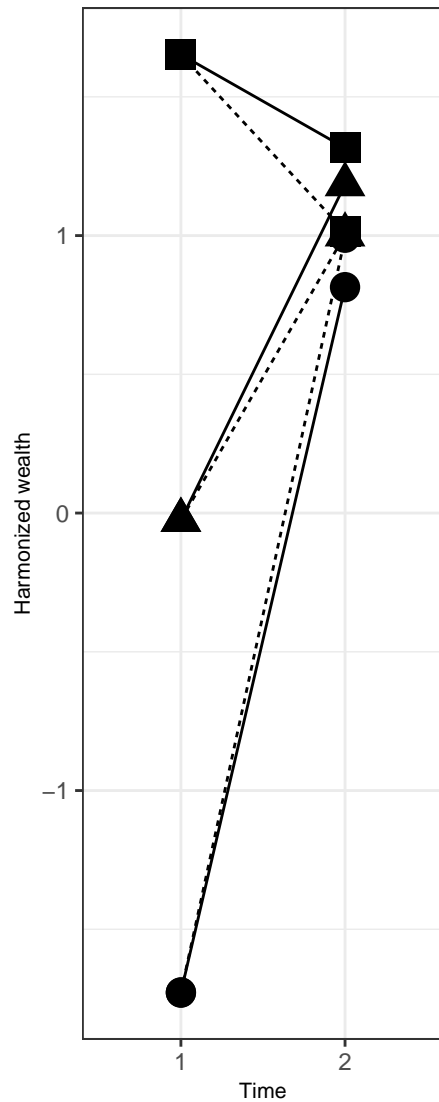
S2Fig 21:

Example with $w_1 = N(0,1)$

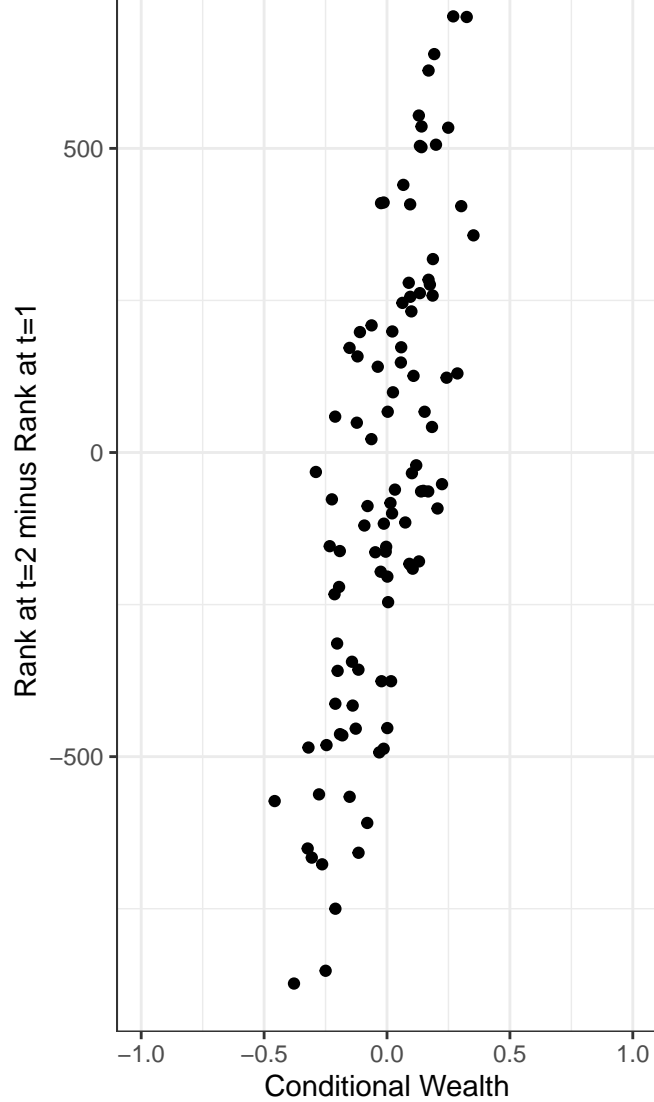
$w_2 = 1 + 0 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0

A



B



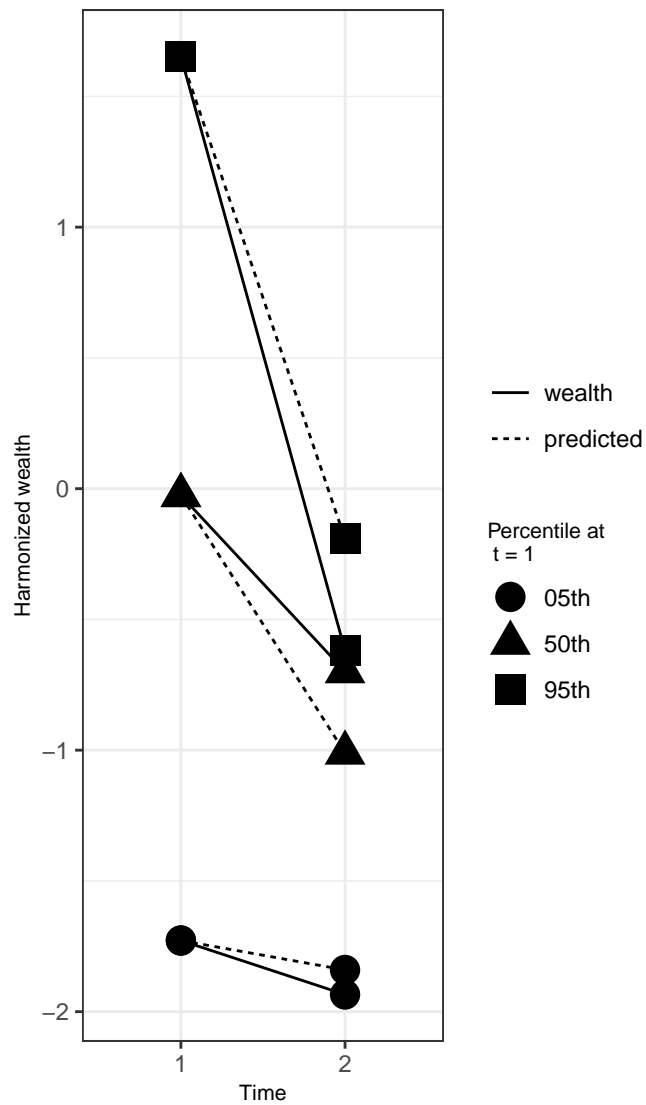
S2Fig 22:

Example with $w_1 = N(0,1)$

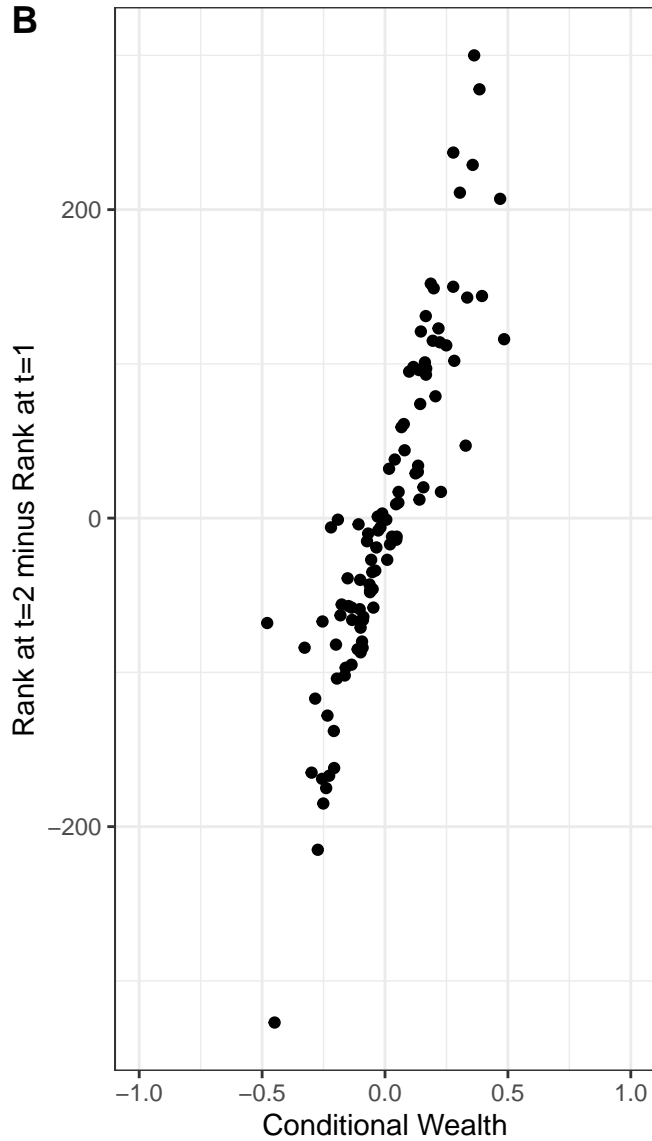
$w_2 = -1 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



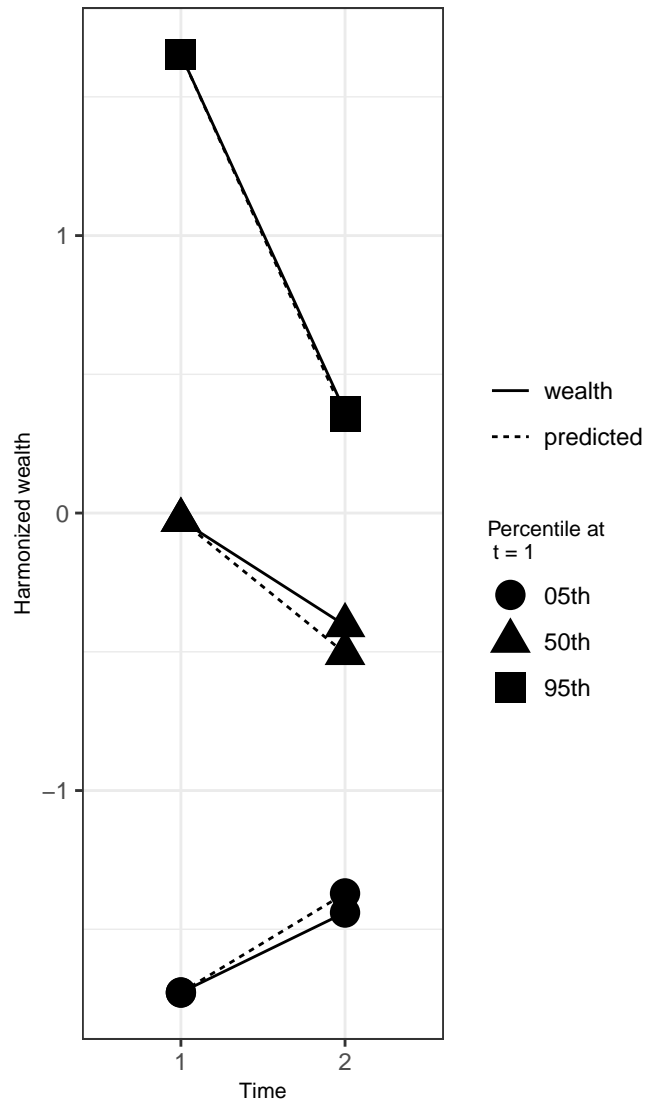
S2Fig 23:

Example with $w_1 = N(0,1)$

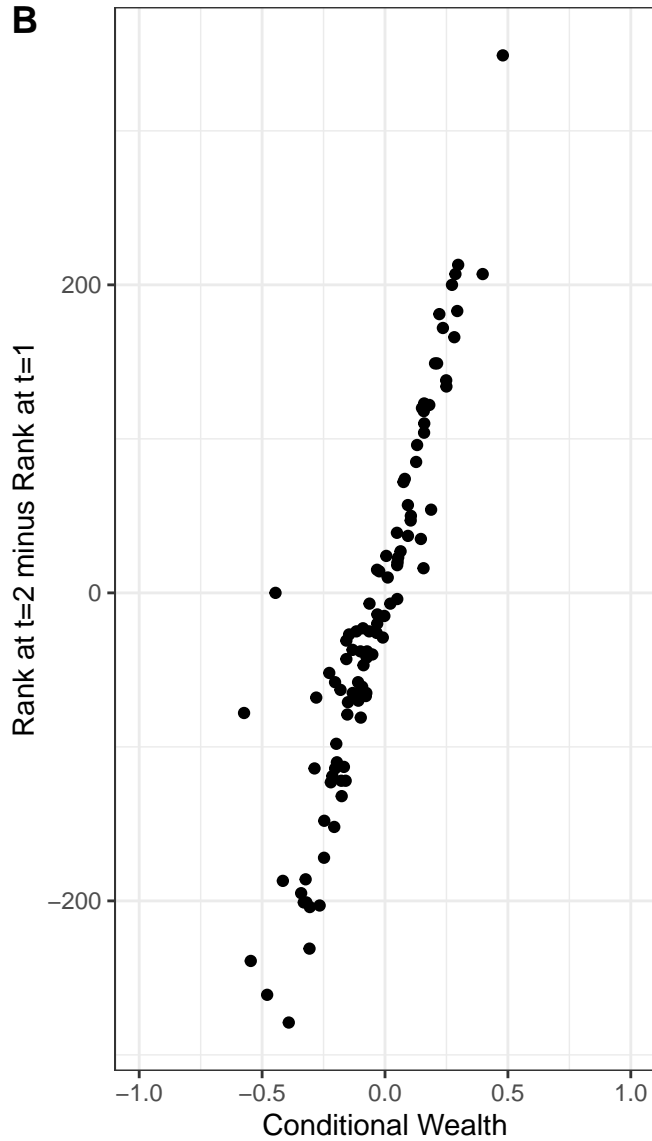
$w_2 = -0.5 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



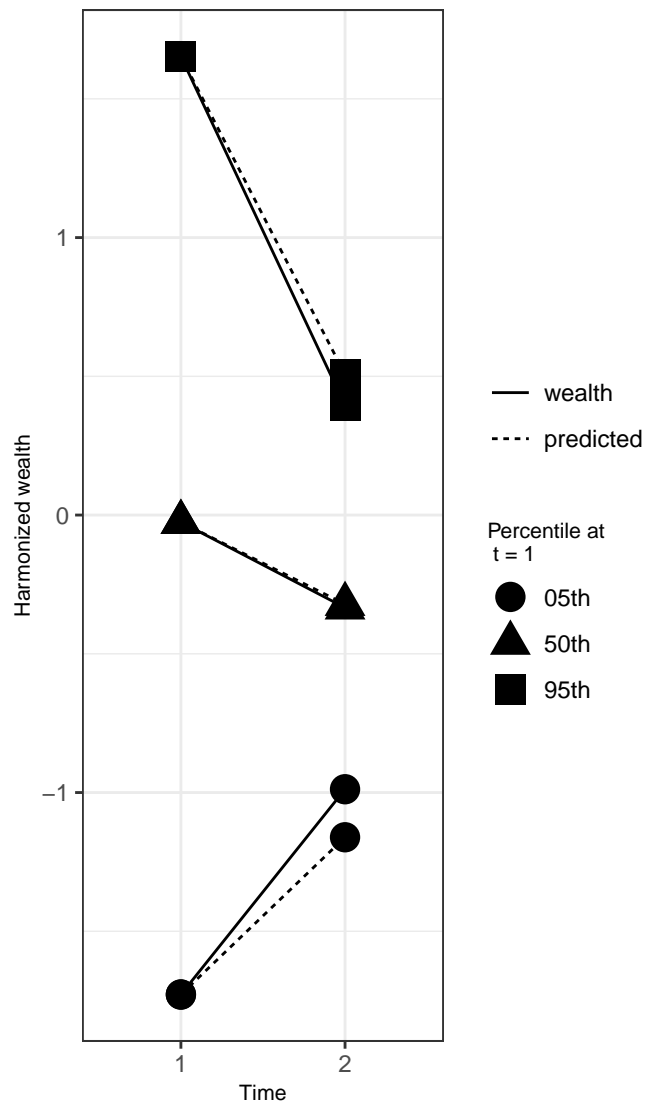
S2Fig 24:

Example with $w_1 = N(0,1)$

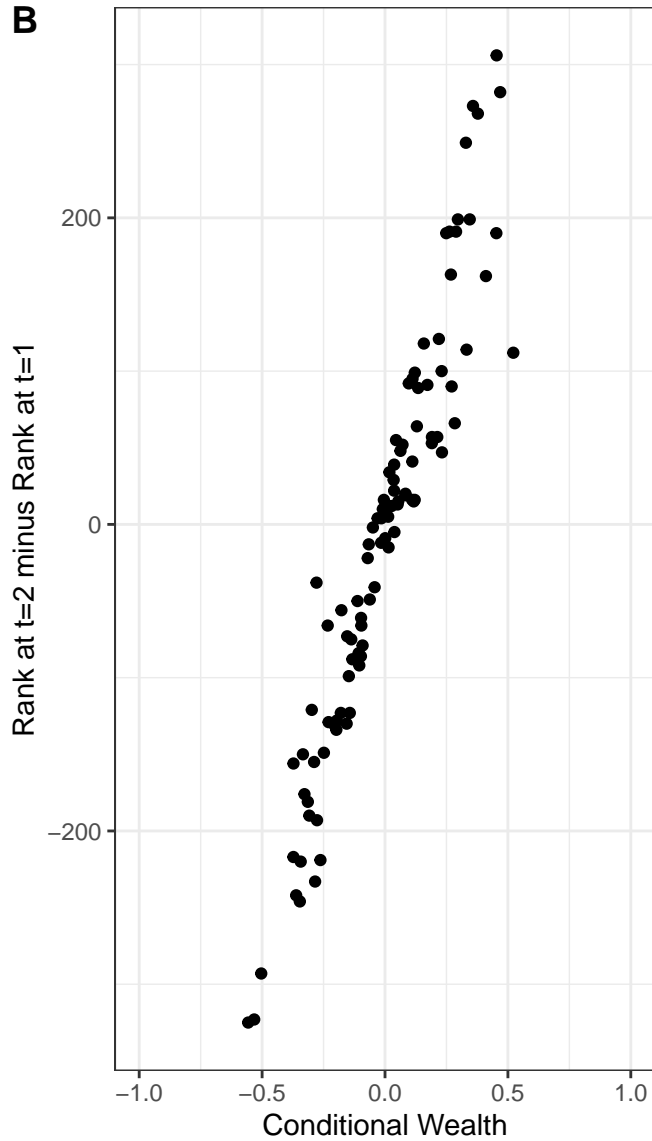
$w_2 = -0.3 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



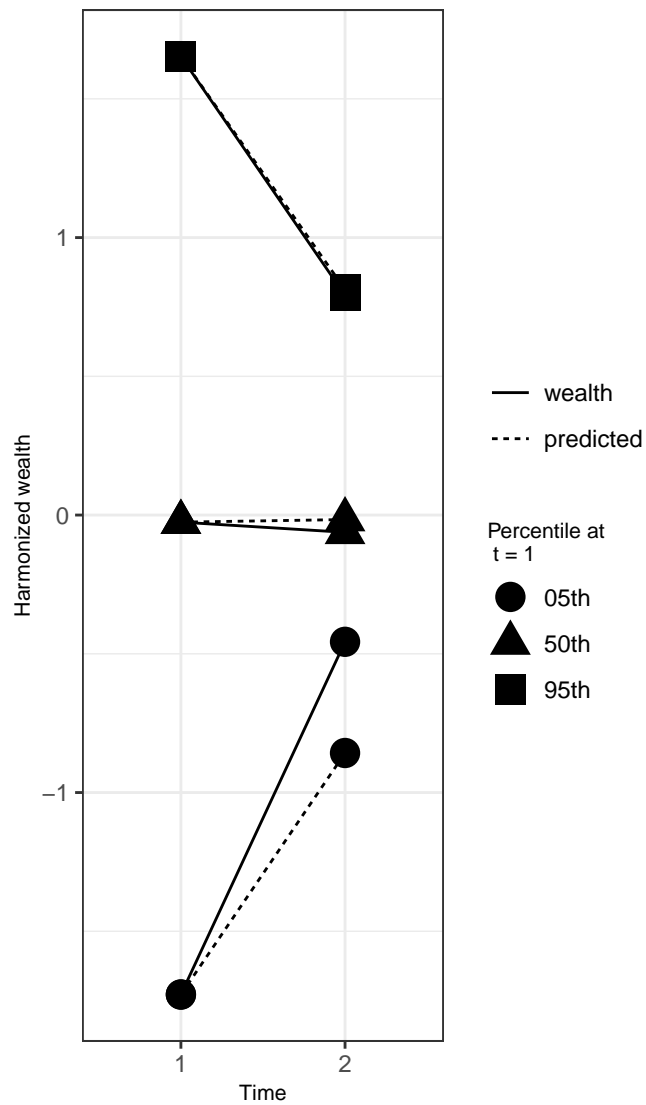
S2Fig 25:

Example with $w_1 = N(0,1)$

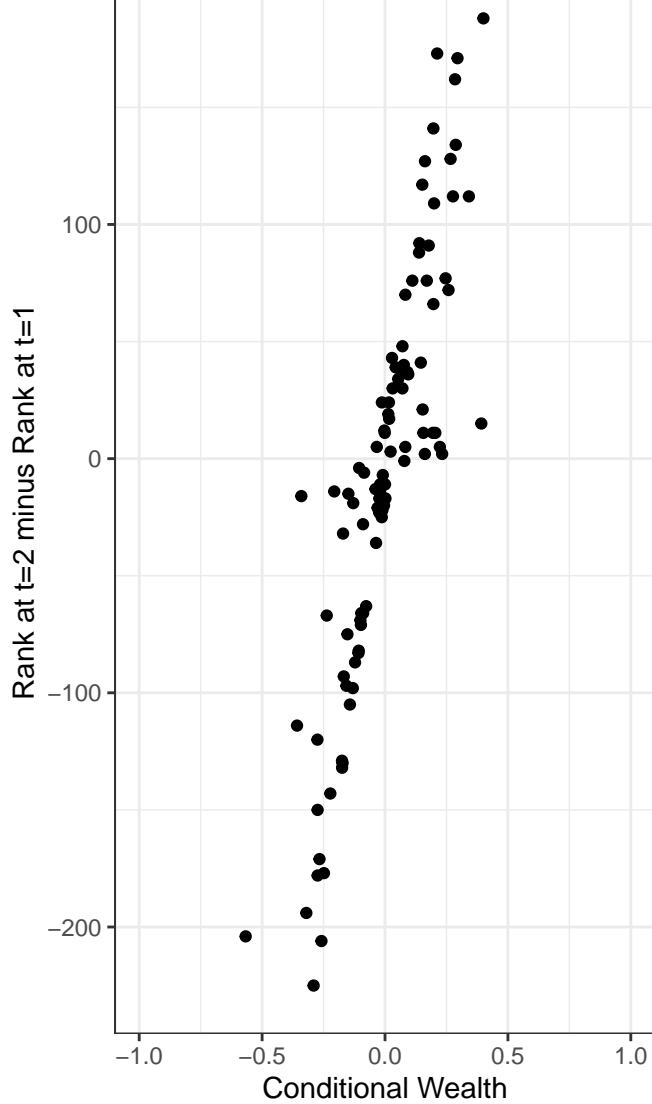
$w_2 = 0 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



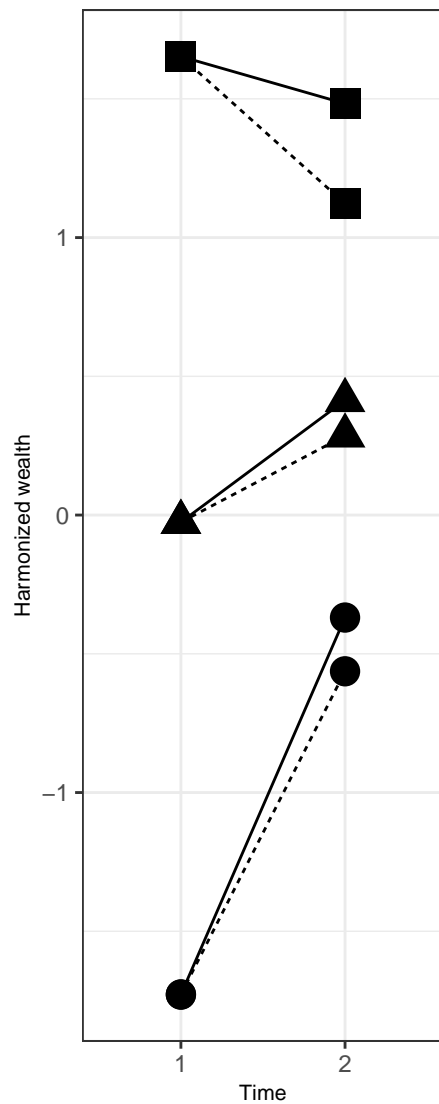
S2Fig 26:

Example with $w_1 = N(0,1)$

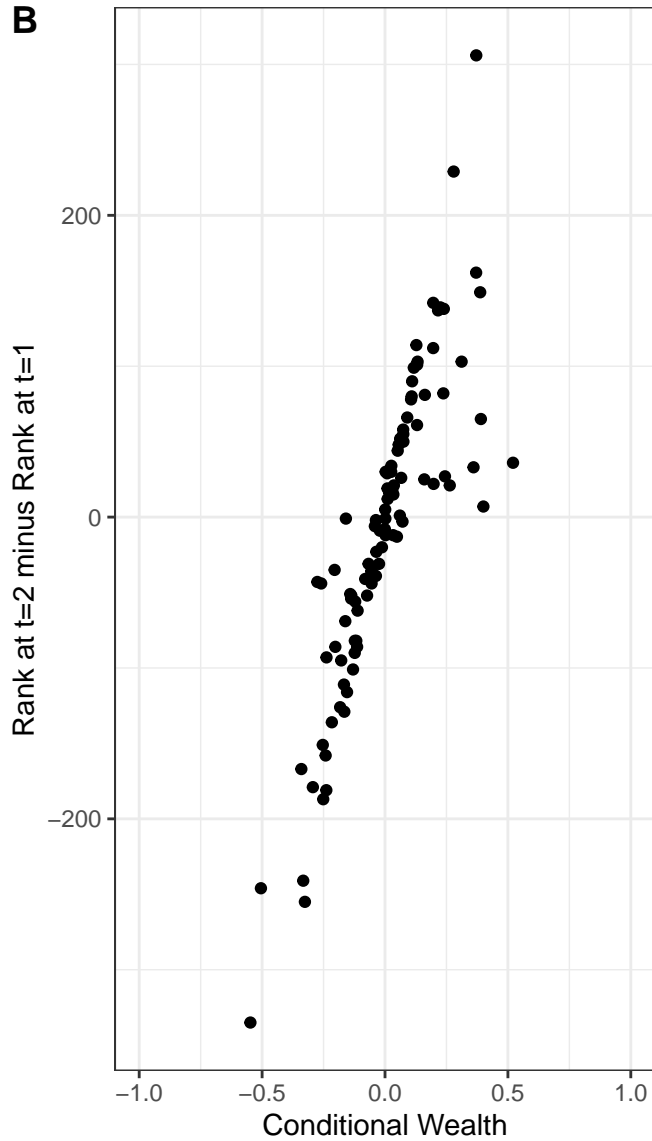
$w_2 = 0.3 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



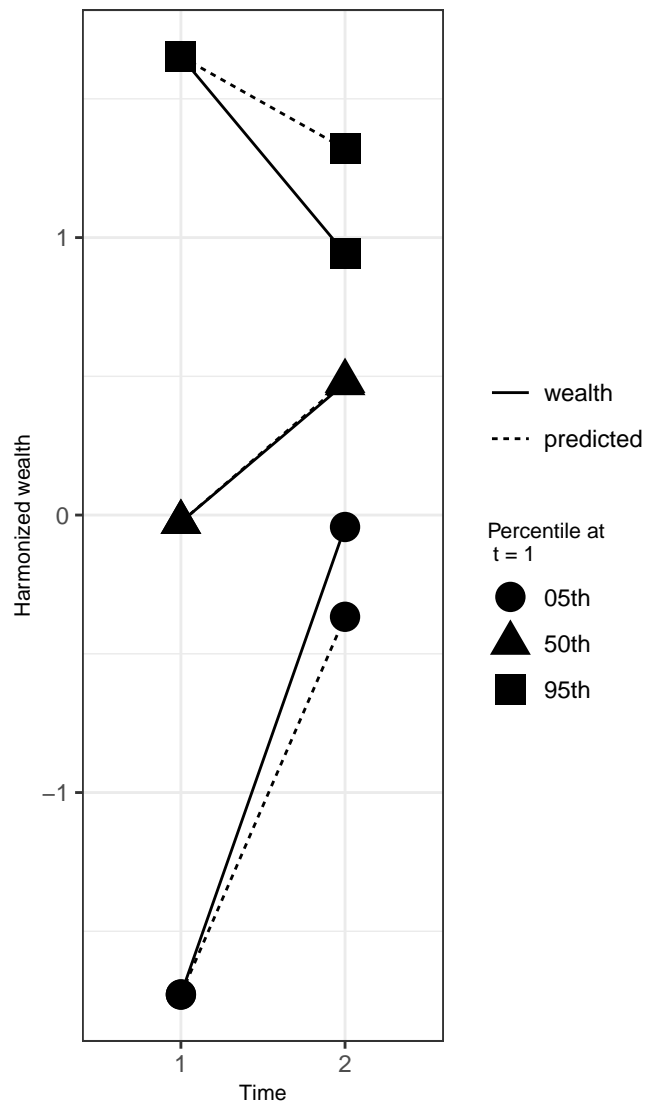
S2Fig 27:

Example with $w_1 = N(0,1)$

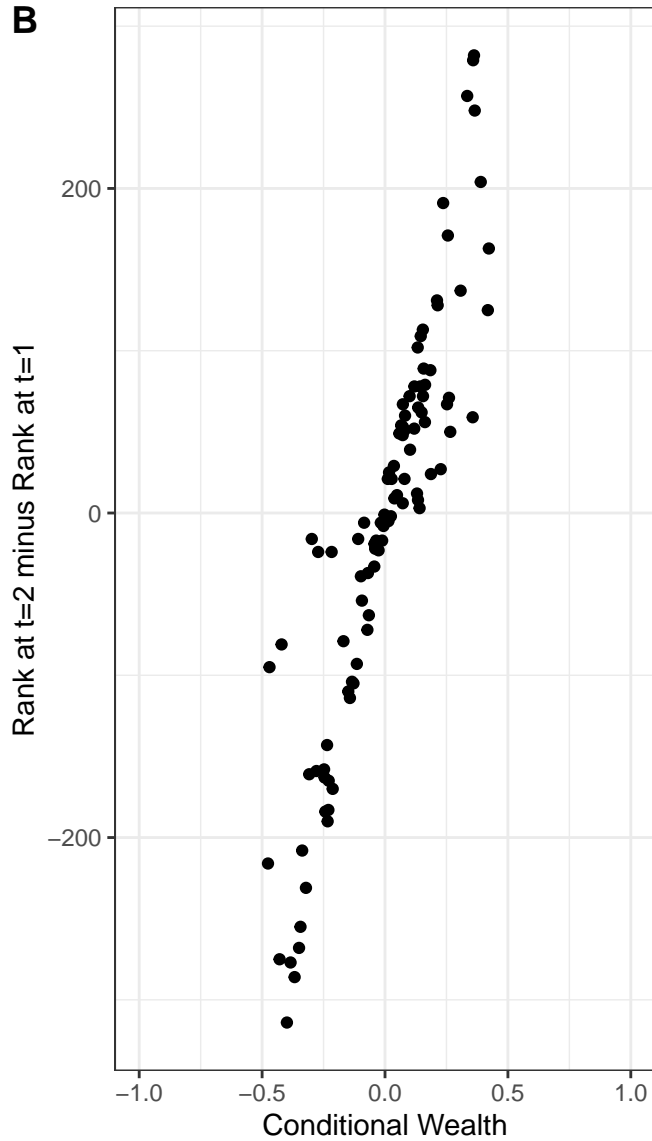
$w_2 = 0.5 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



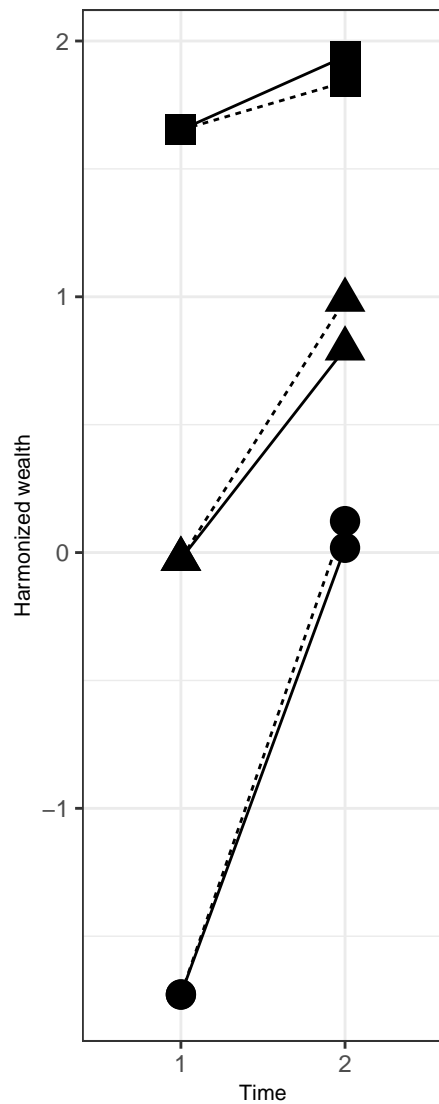
S2Fig 28:

Example with $w_1 = N(0,1)$

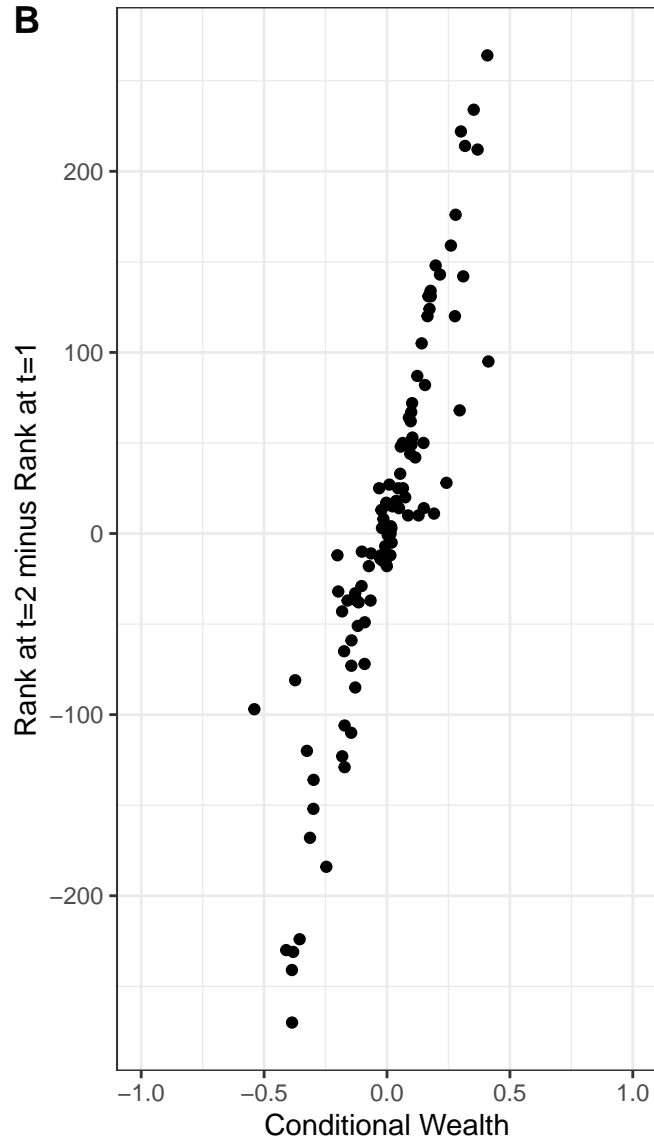
$w_2 = 1 + 0.5 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 0.3

A



B



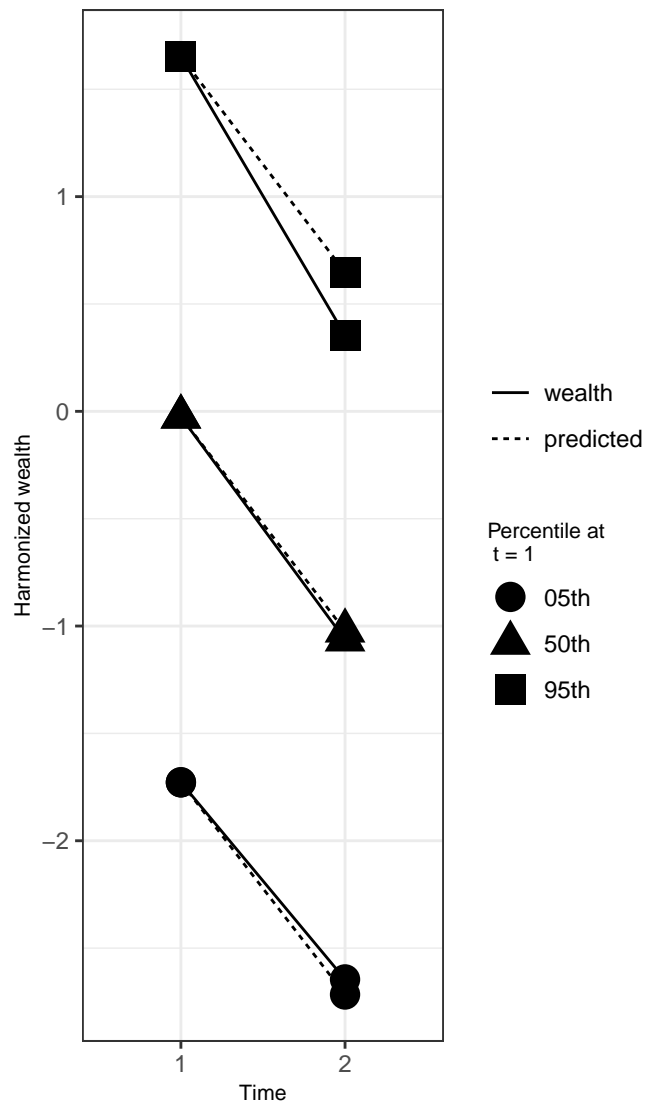
S2Fig 29:

Example with $w_1 = N(0,1)$

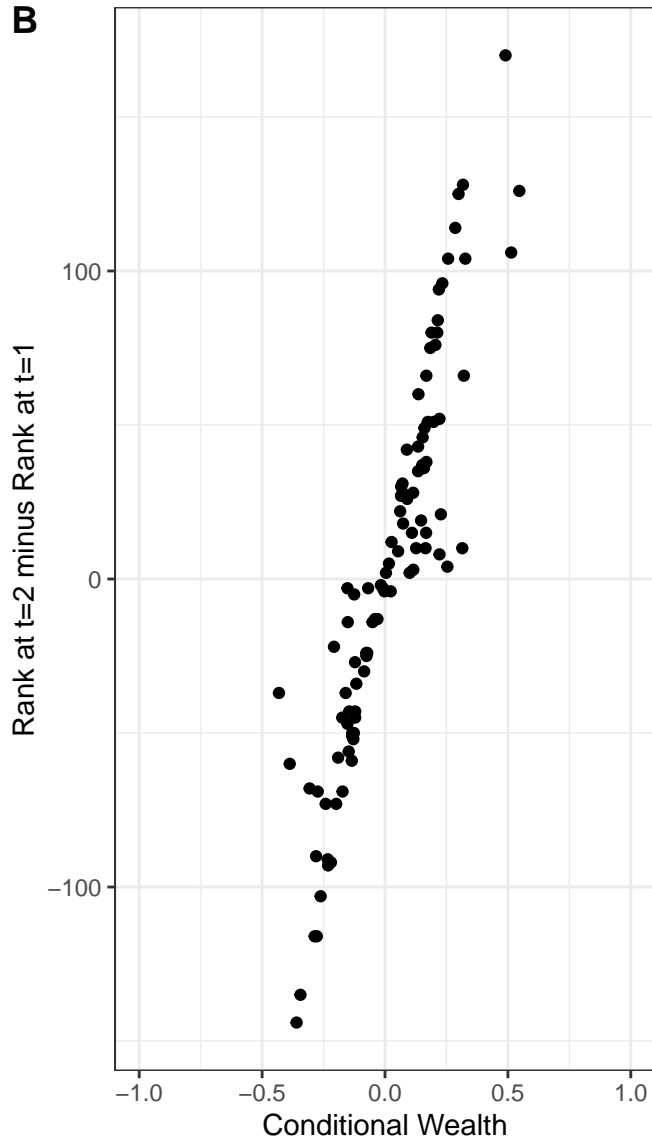
$w_2 = -1 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



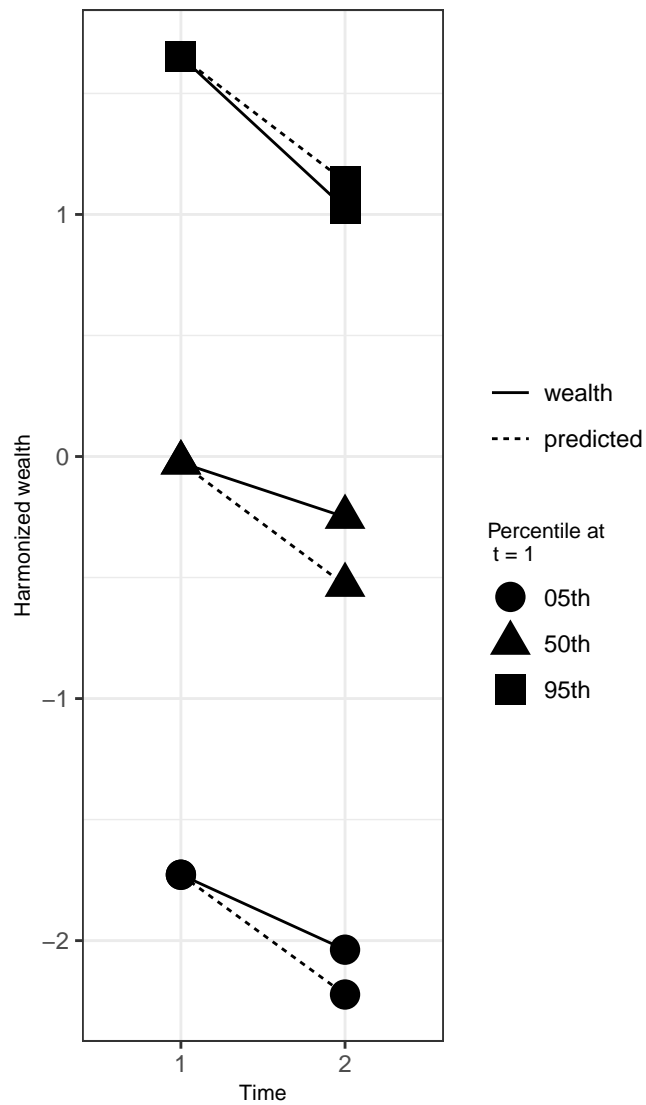
S2Fig 30:

Example with $w_1 = N(0,1)$

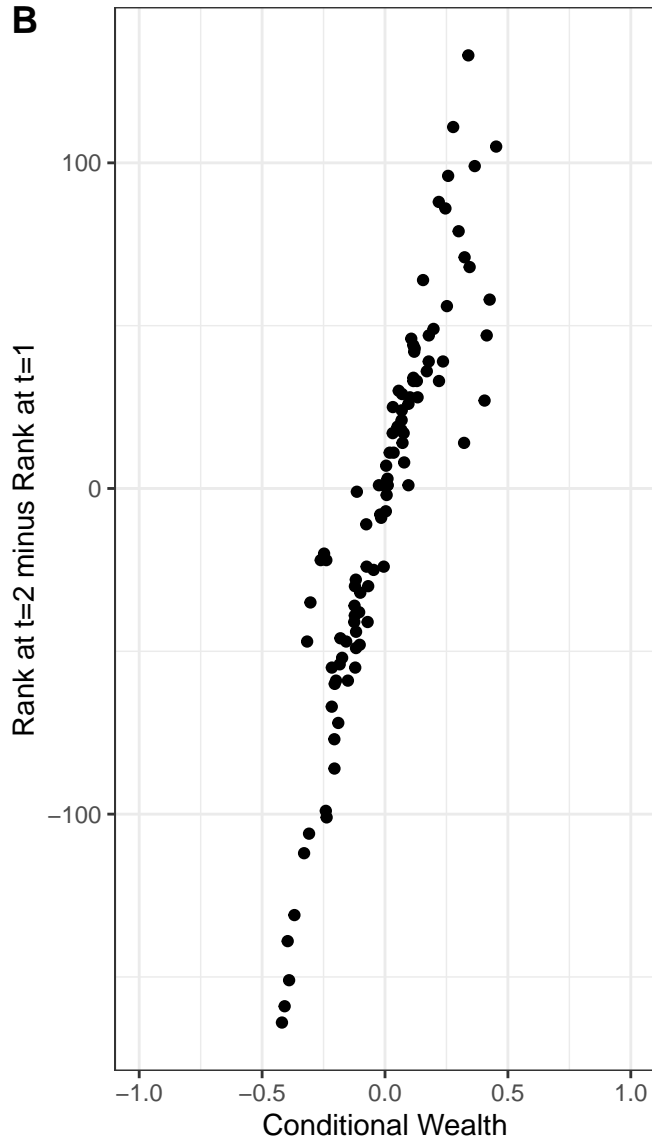
$w_2 = -0.5 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



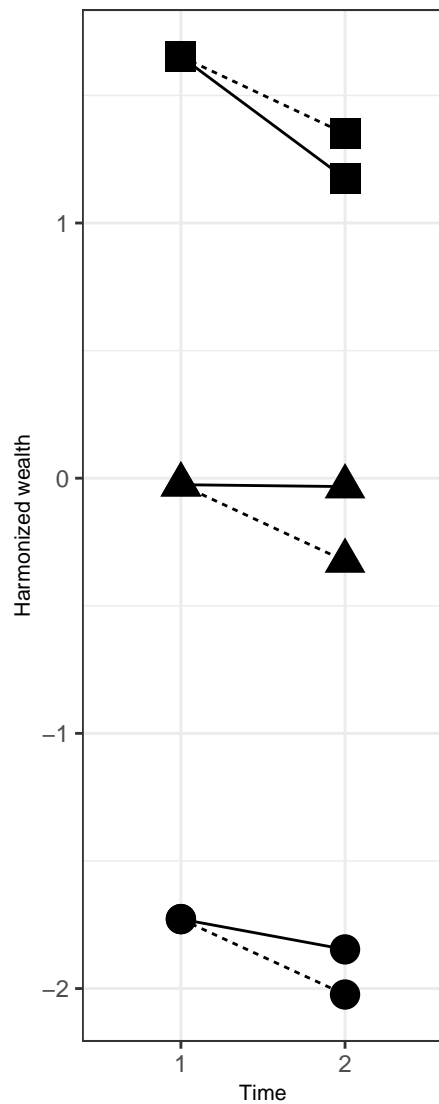
S2Fig 31:

Example with $w_1 = N(0,1)$

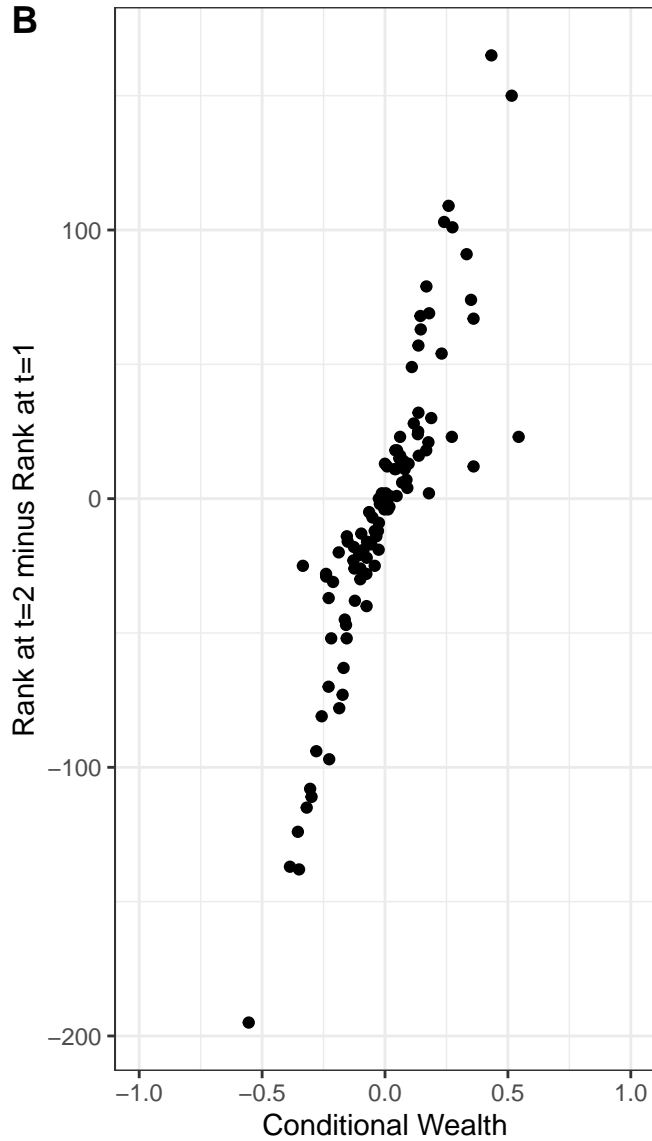
$w_2 = -0.3 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



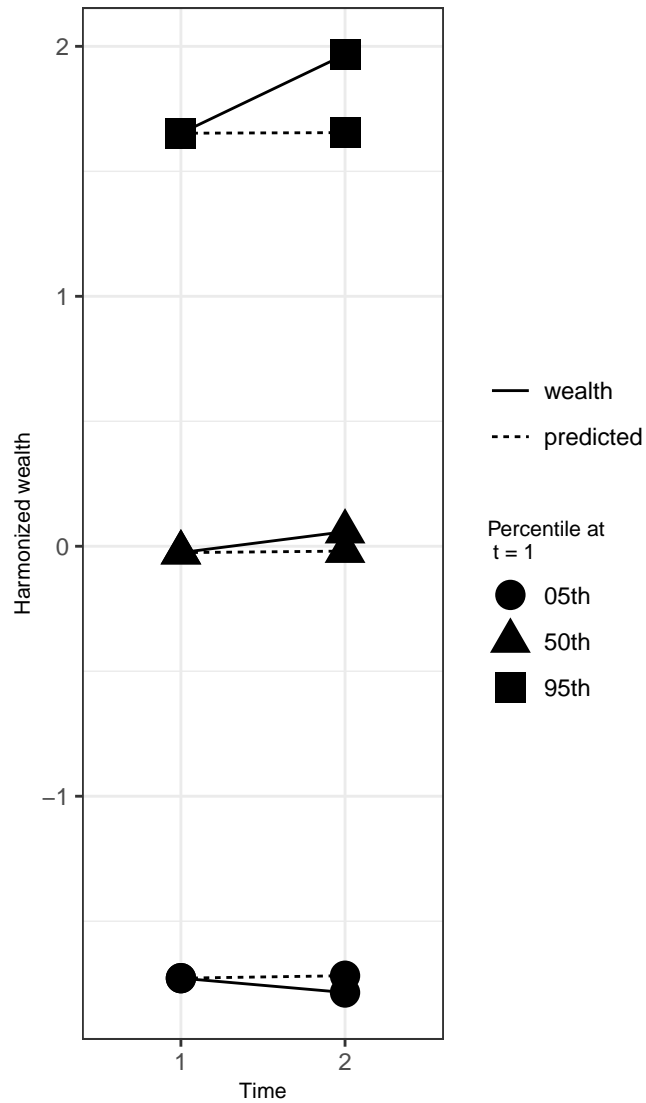
S2Fig 32:

Example with $w_1 = N(0,1)$

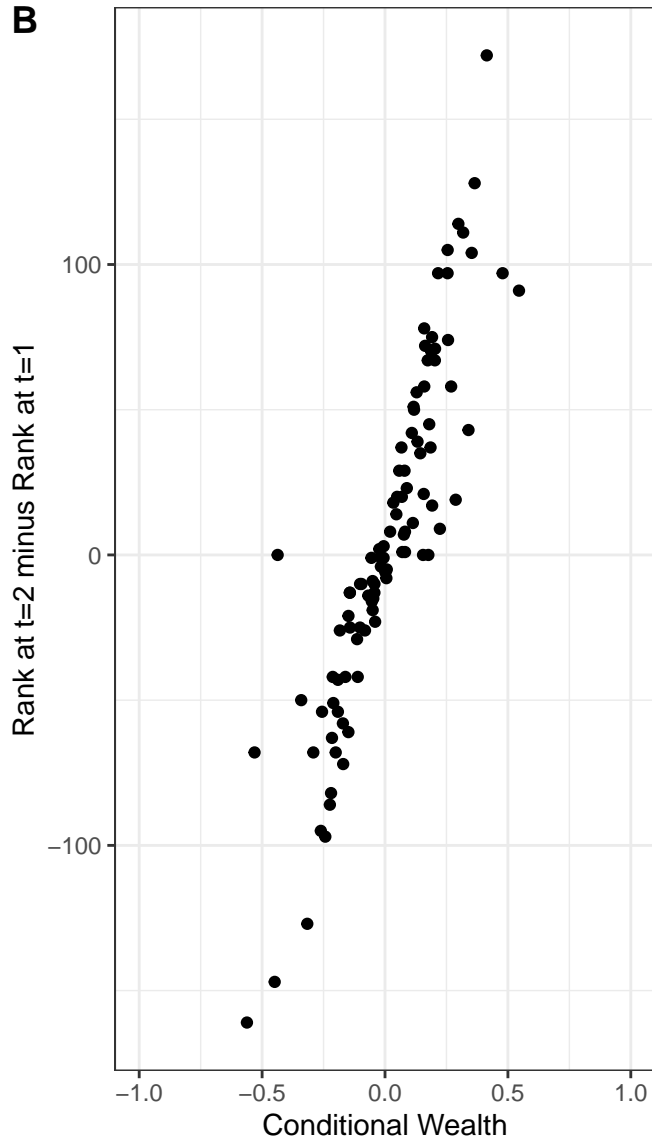
$w_2 = 0 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



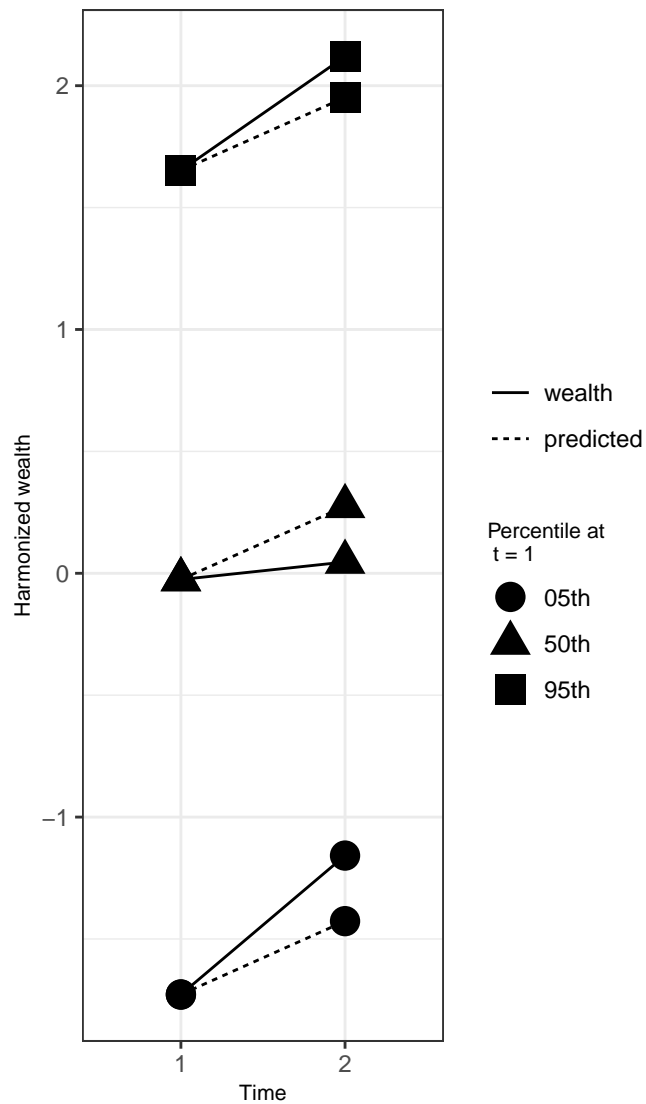
S2Fig 33:

Example with $w_1 = N(0,1)$

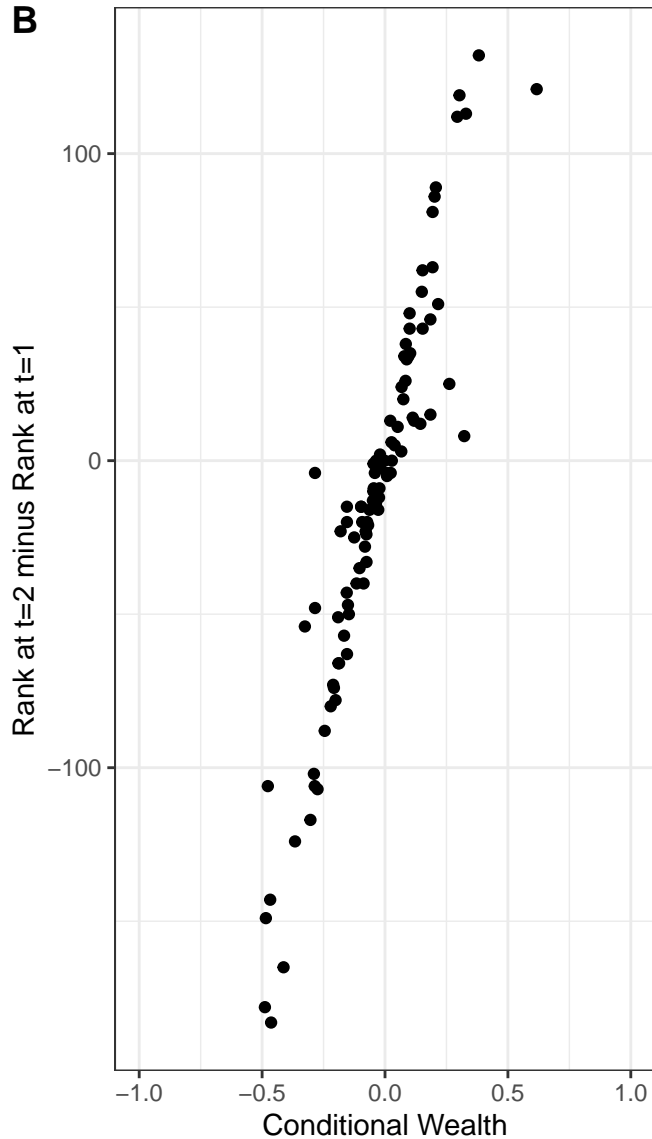
$w_2 = 0.3 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



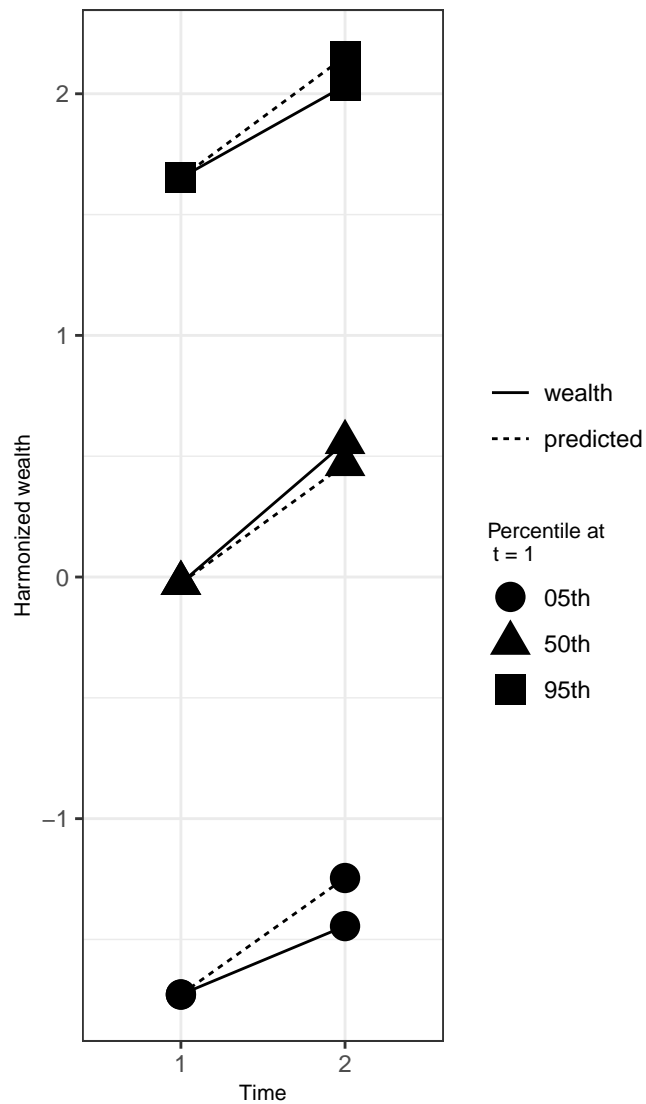
S2Fig 34:

Example with $w_1 = N(0,1)$

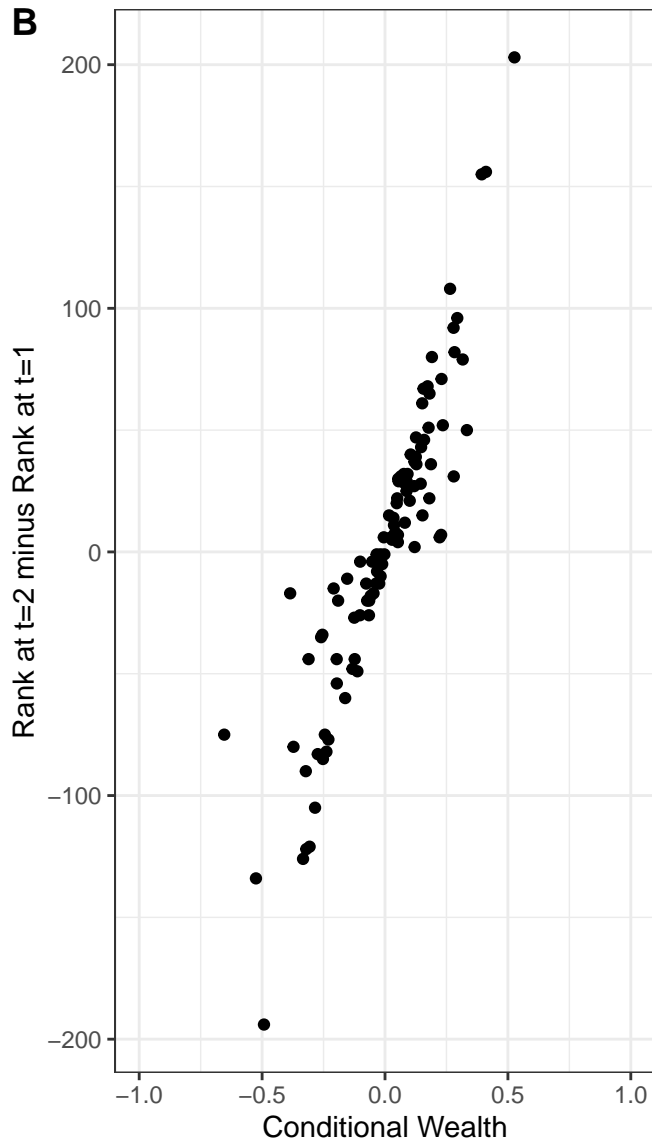
$w_2 = 0.5 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



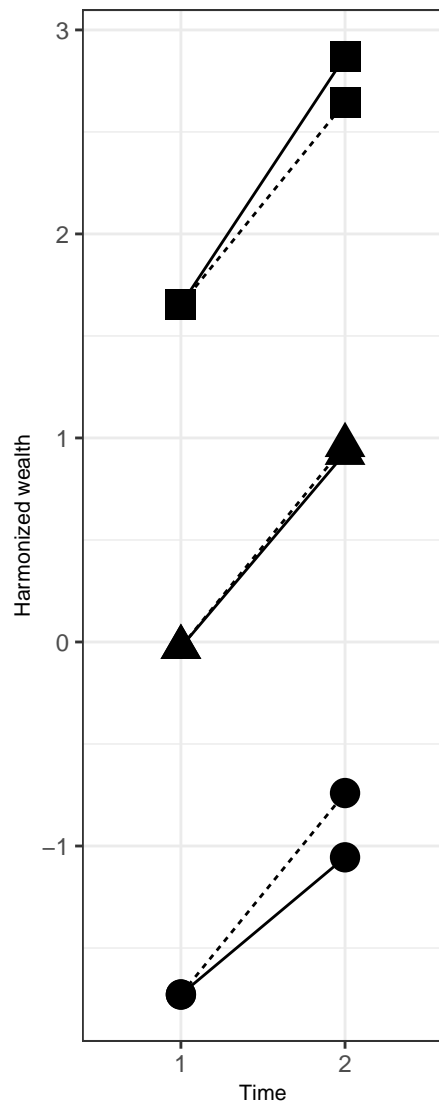
S2Fig 35:

Example with $w_1 = N(0,1)$

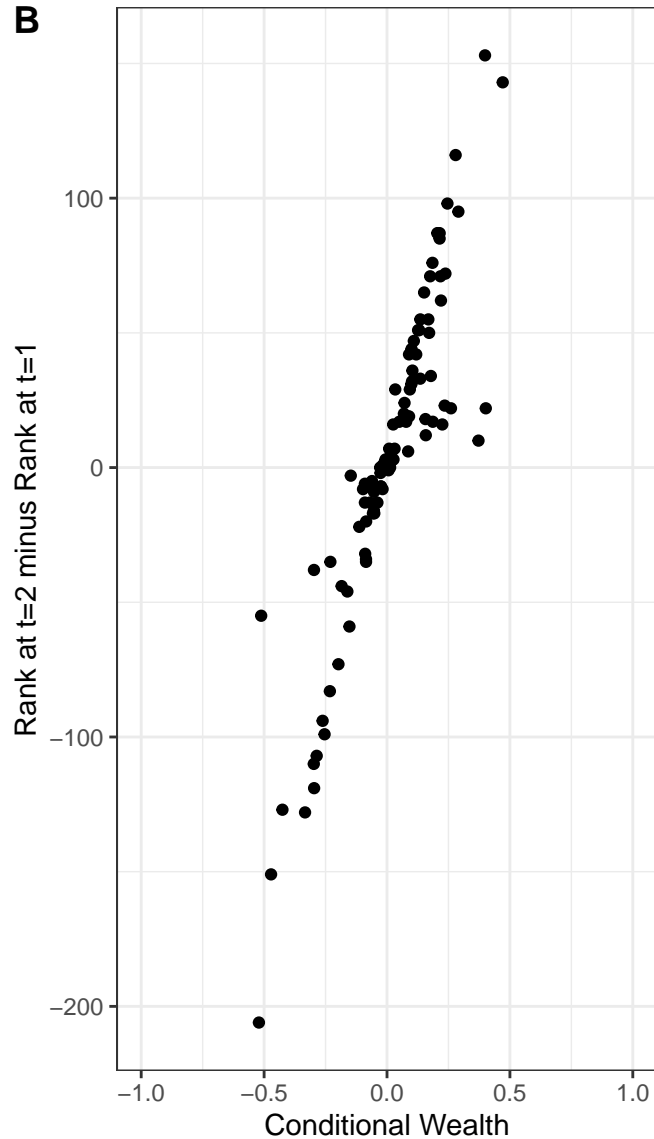
$w_2 = 1 + 1 \cdot w_1 + N(0,0.2)$

Ratio of variance at time 2: time 1 = 1.1

A



B



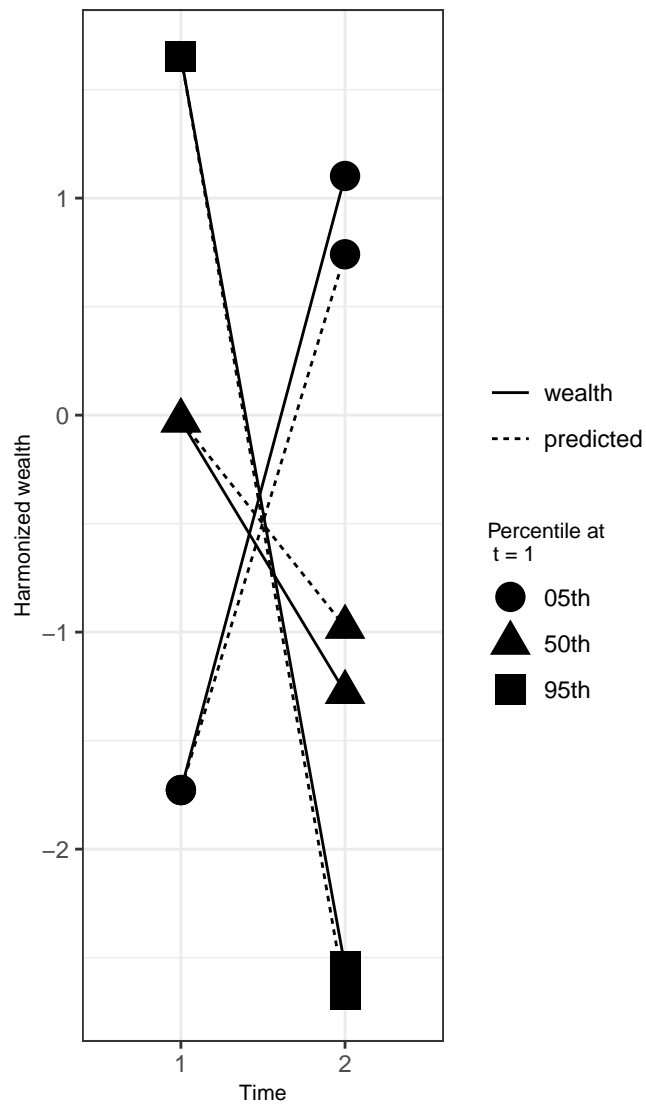
S2Fig 36:

Example with $w_1 = N(0,1)$

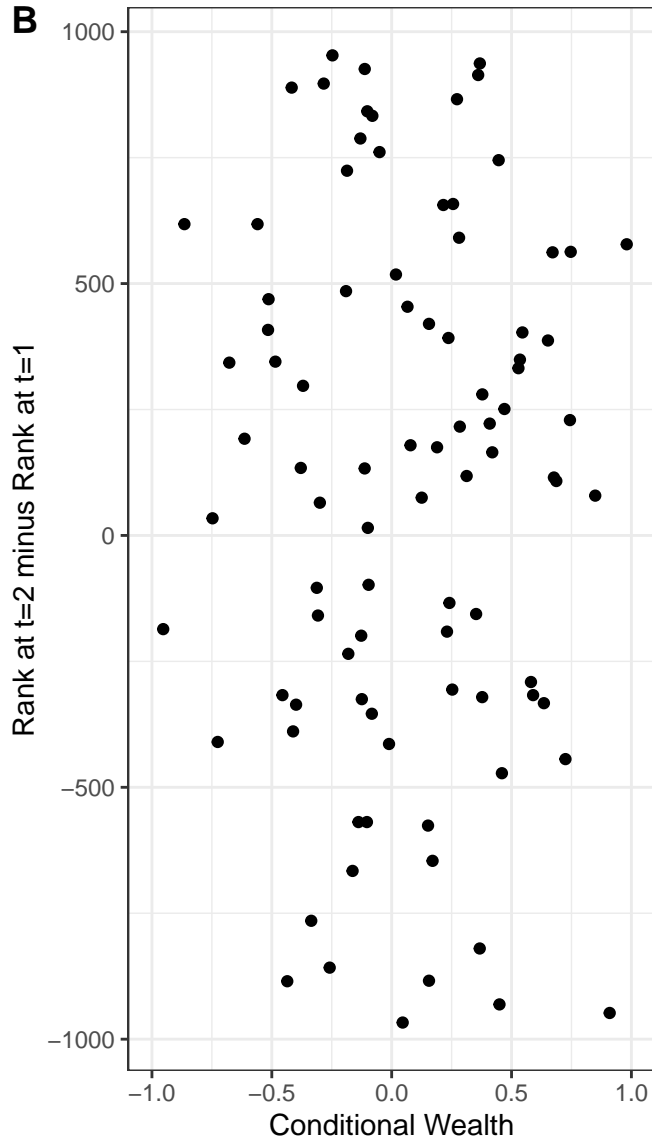
$w_2 = -1 + -1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



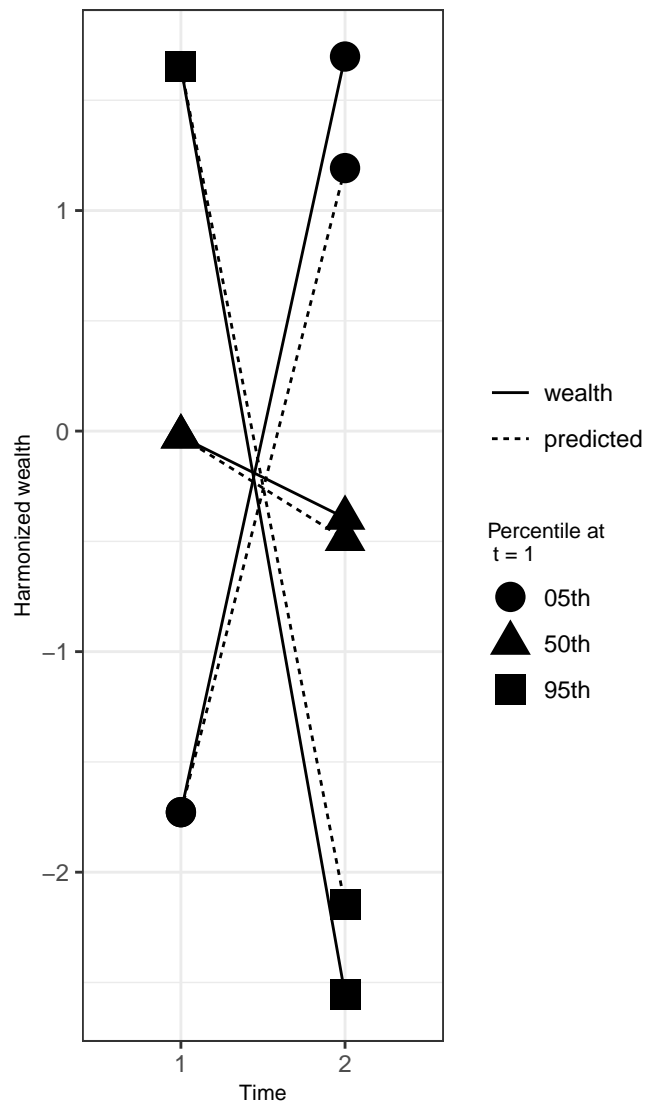
S2Fig 37:

Example with $w_1 = N(0,1)$

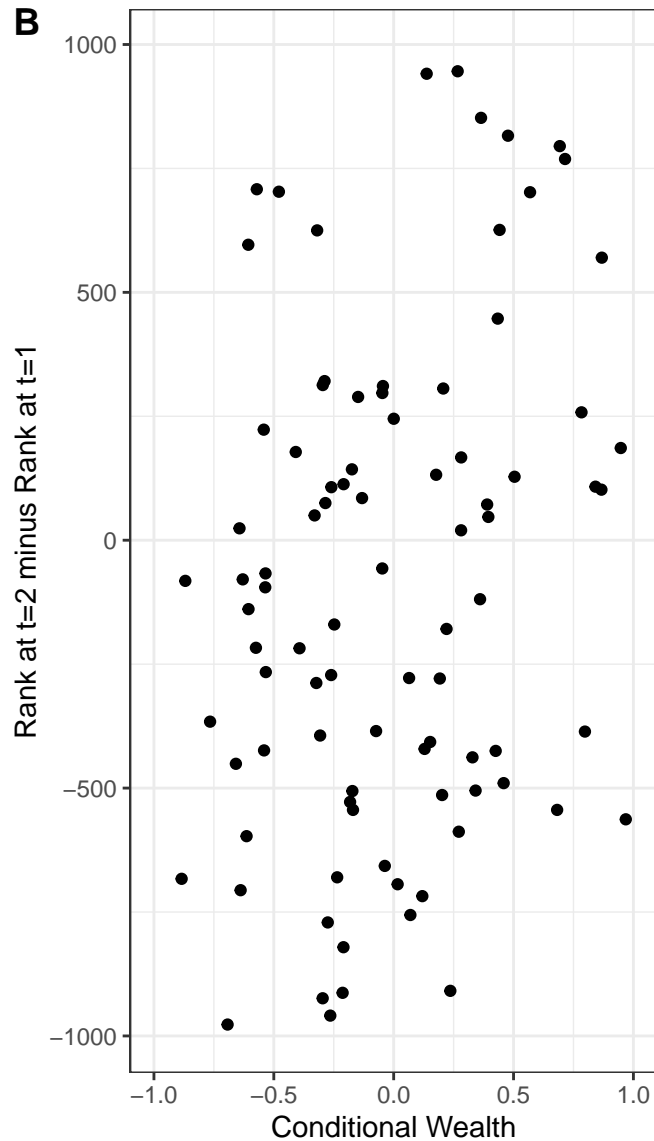
$w_2 = -0.5 + -1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



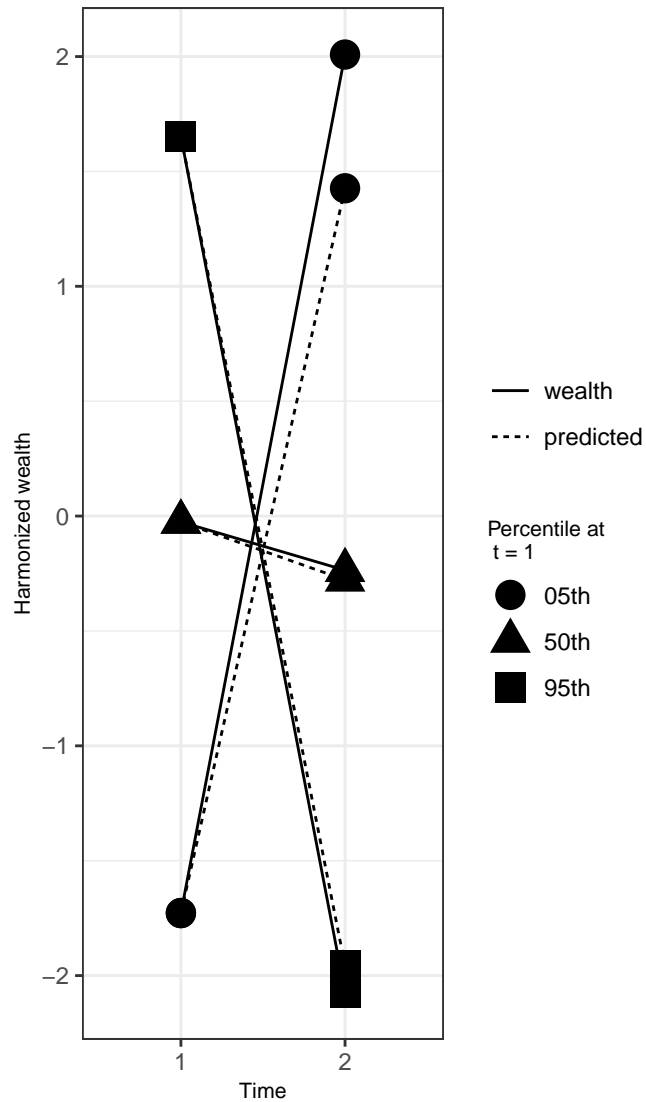
S2Fig 38:

Example with $w_1 = N(0,1)$

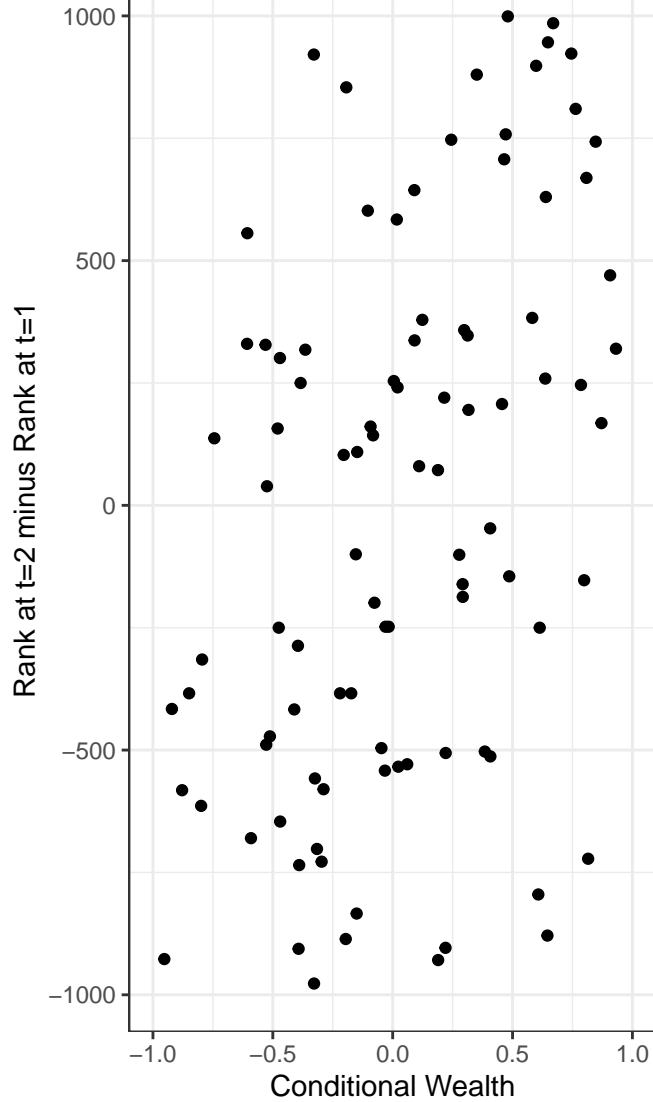
$w_2 = -0.3 + -1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



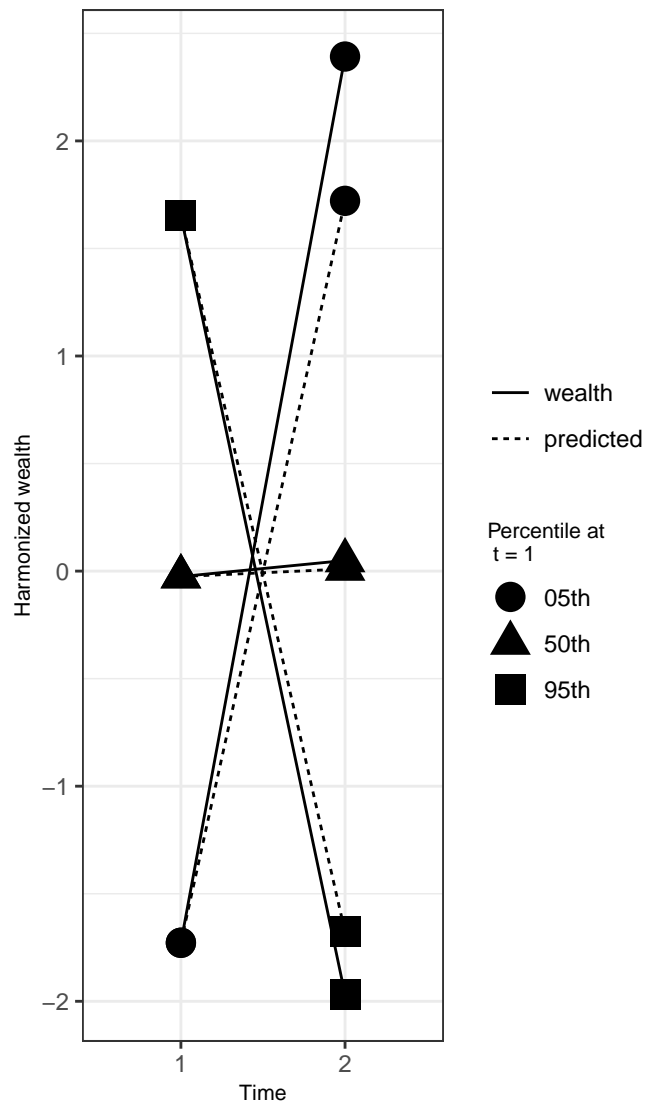
S2Fig 39:

Example with $w_1 = N(0,1)$

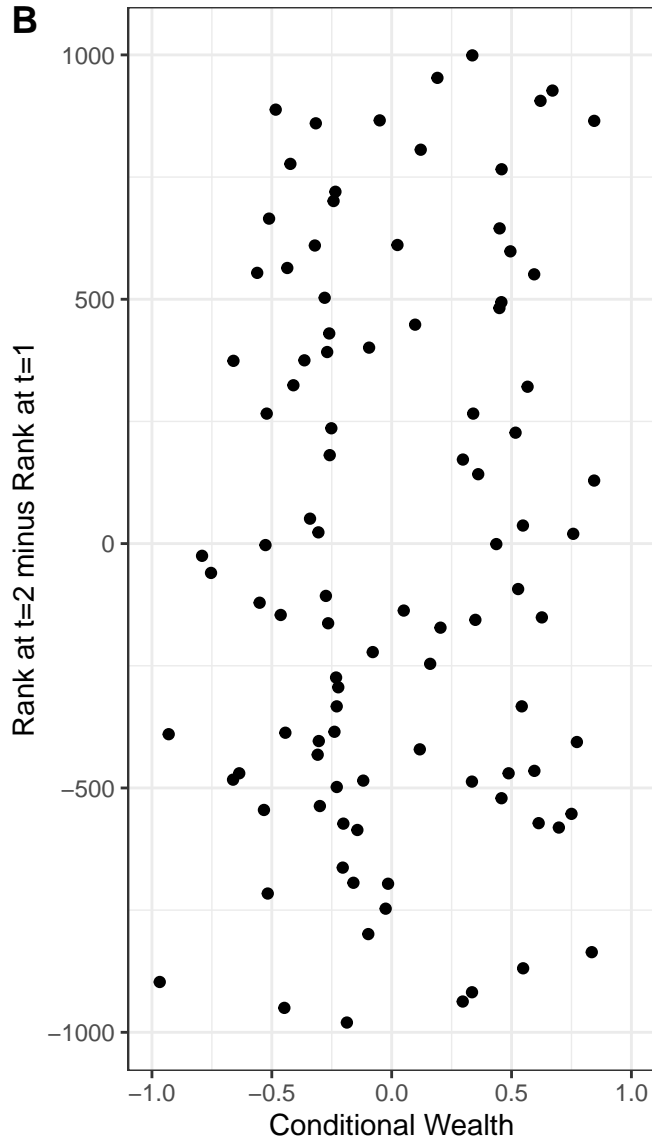
$w_2 = 0 + -1*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



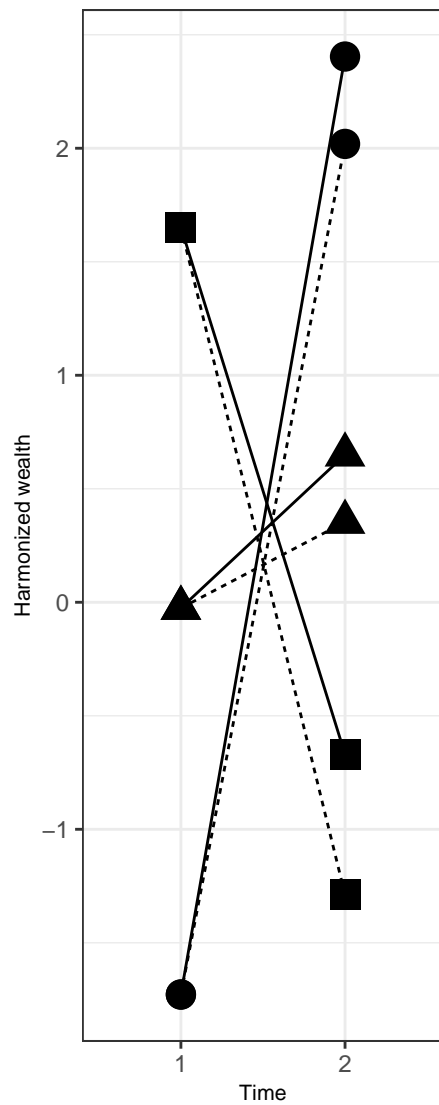
S2Fig 40:

Example with $w_1 = N(0,1)$

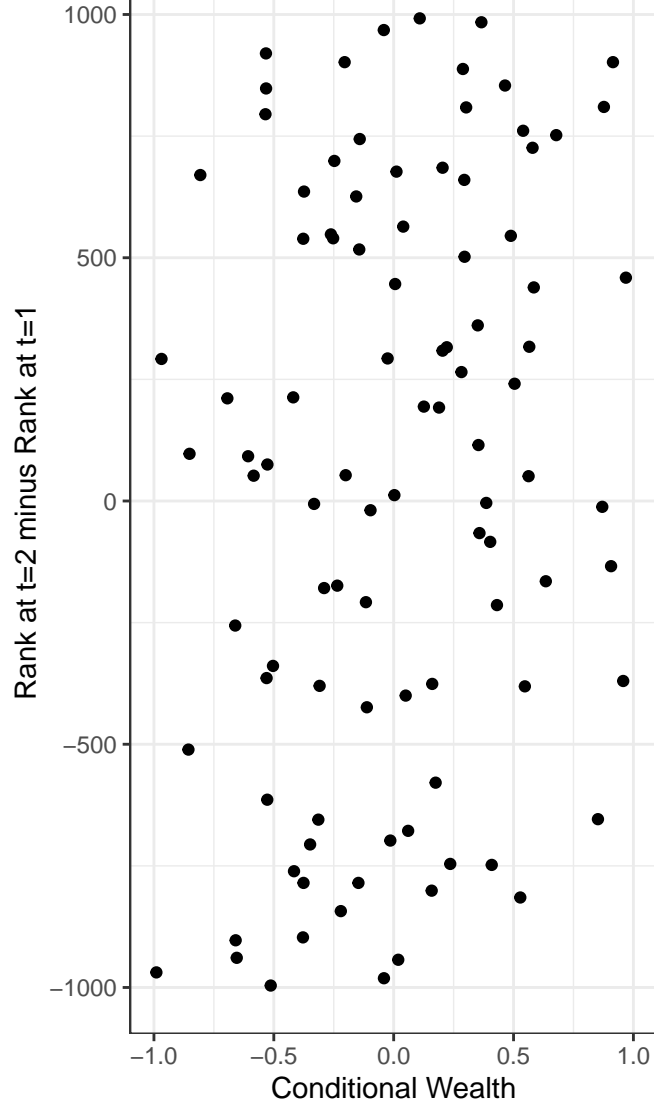
$w_2 = 0.3 + -1*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



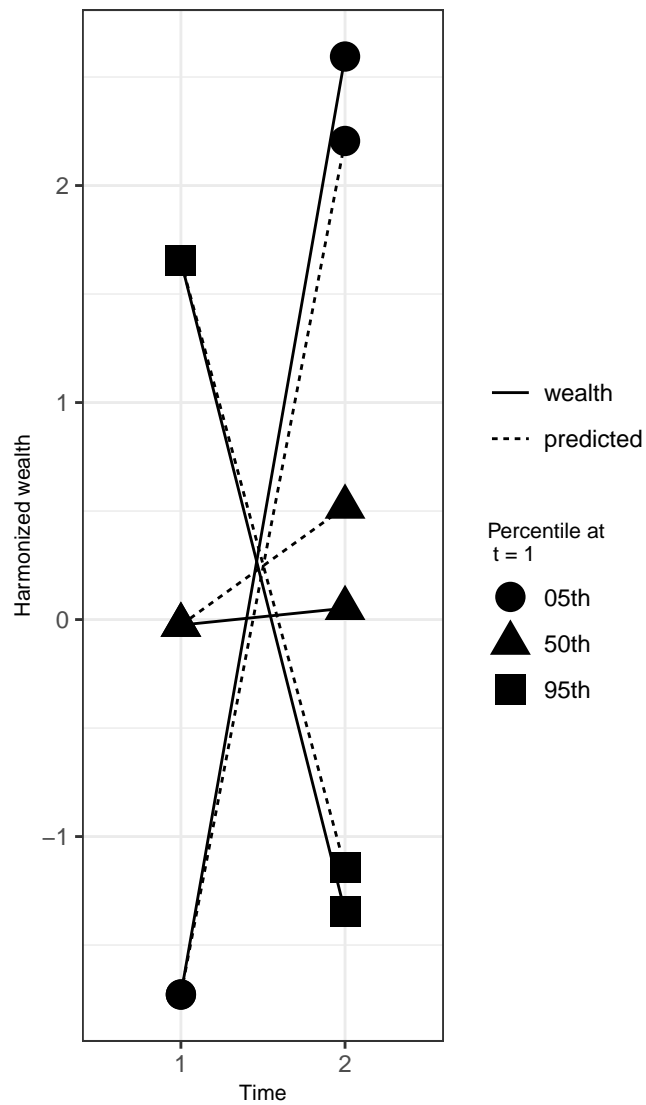
S2Fig 41:

Example with $w_1 = N(0,1)$

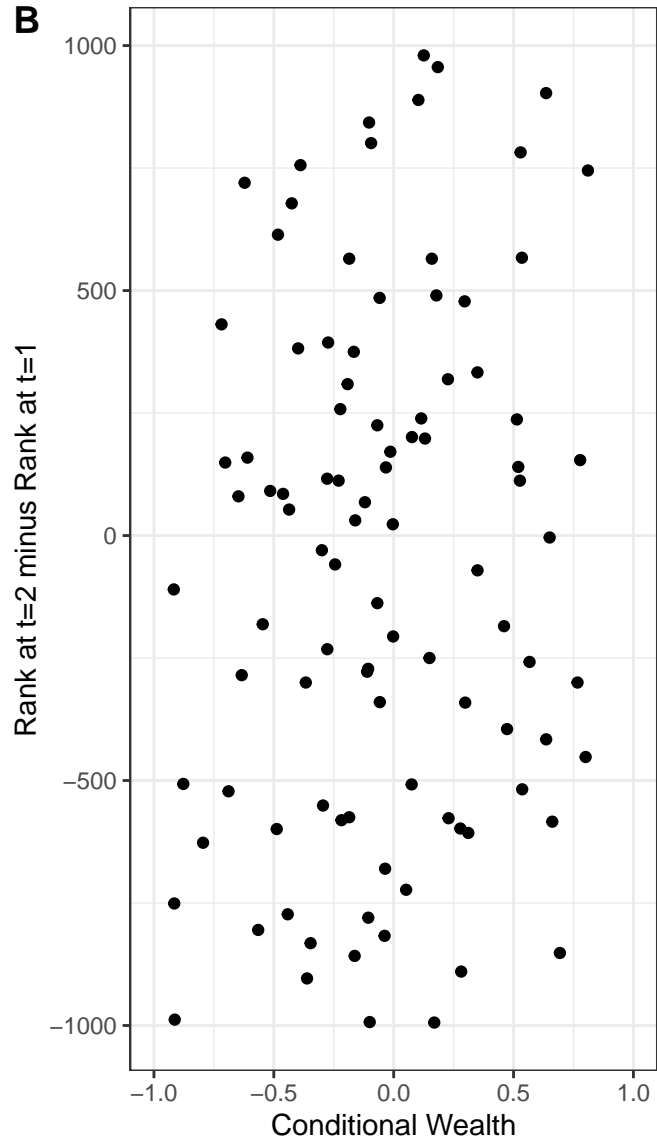
$w_2 = 0.5 + -1*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.2

A



B



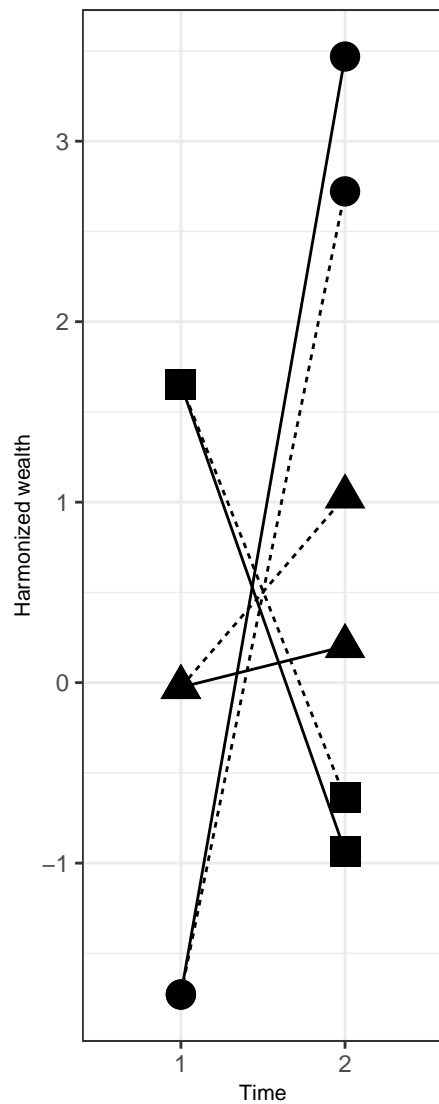
S2Fig 42:

Example with $w_1 = N(0,1)$

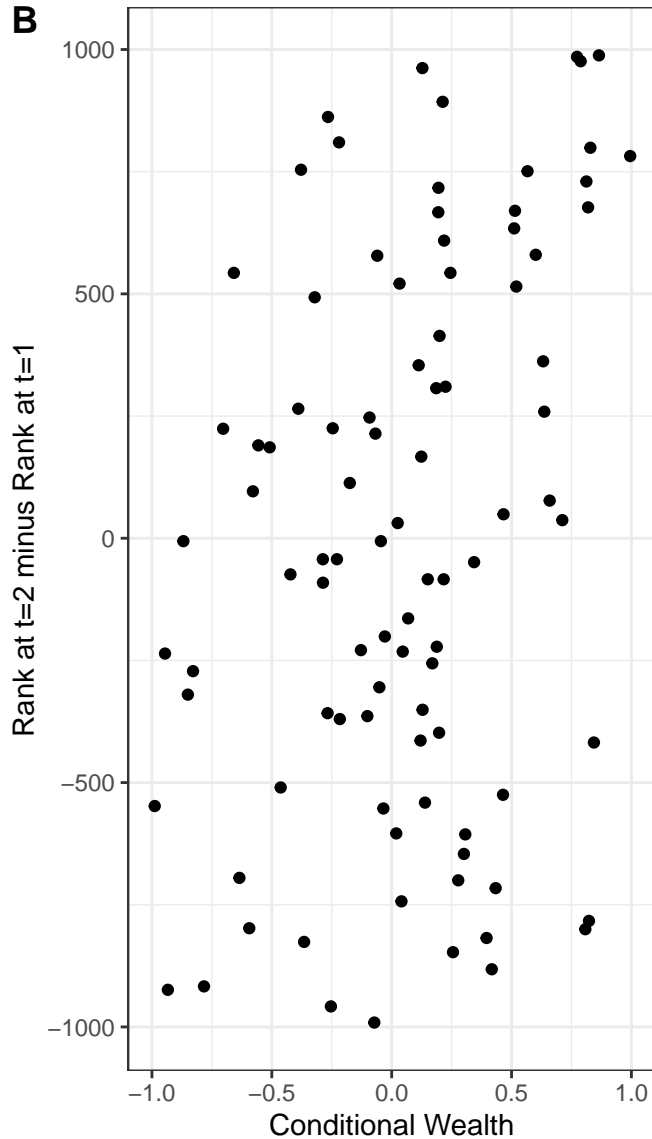
$w_2 = 1 + -1*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



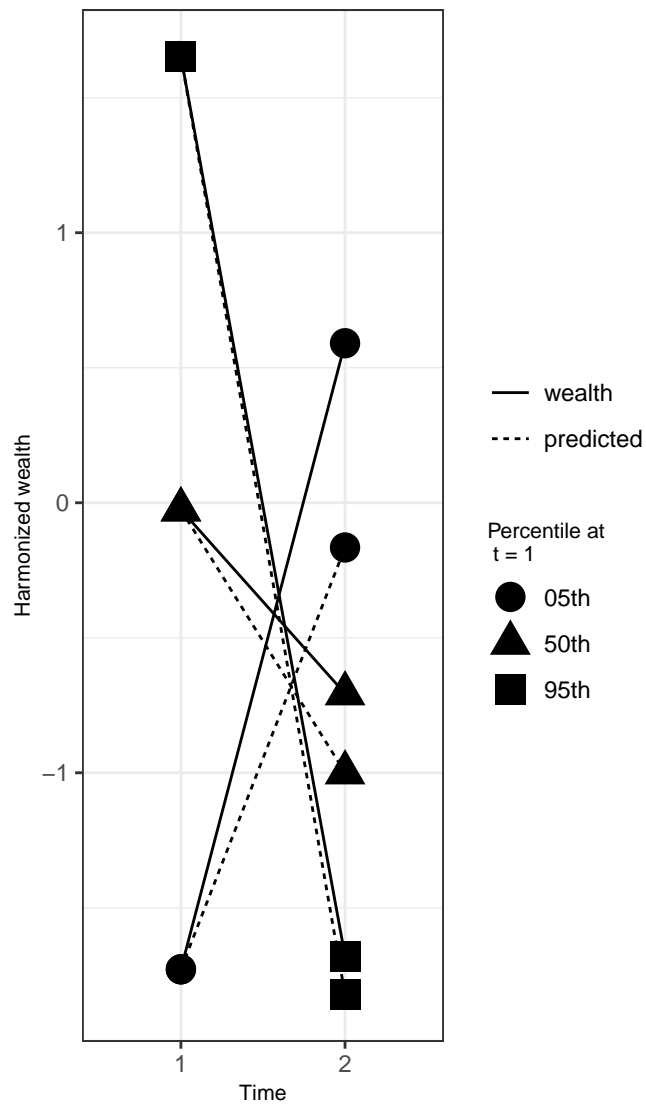
S2Fig 43:

Example with $w_1 = N(0,1)$

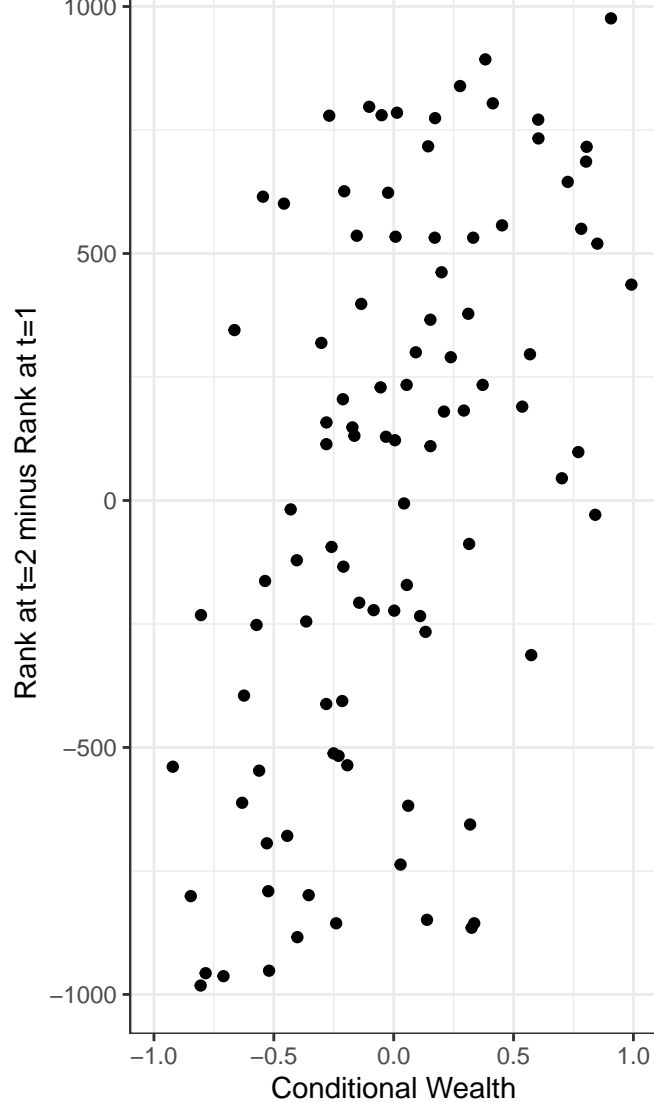
$w_2 = -1 + -0.5 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



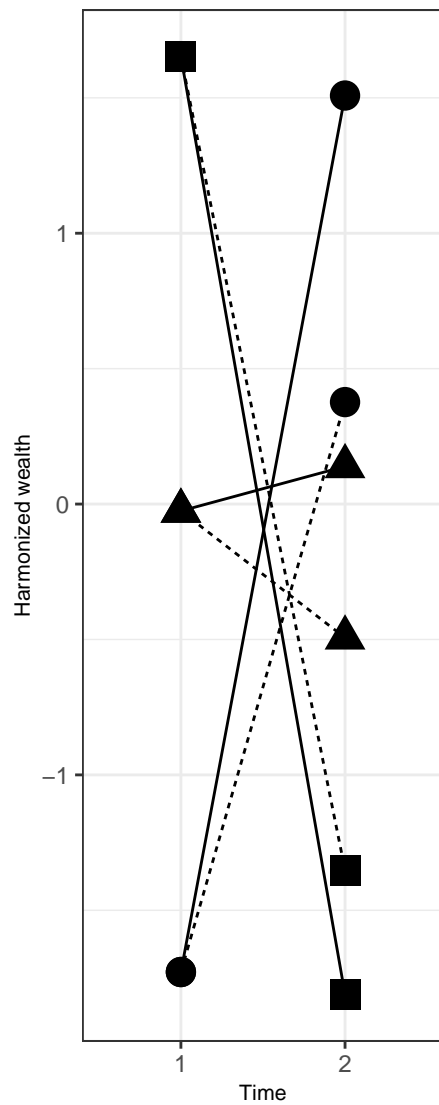
S2Fig 44:

Example with $w_1 = N(0,1)$

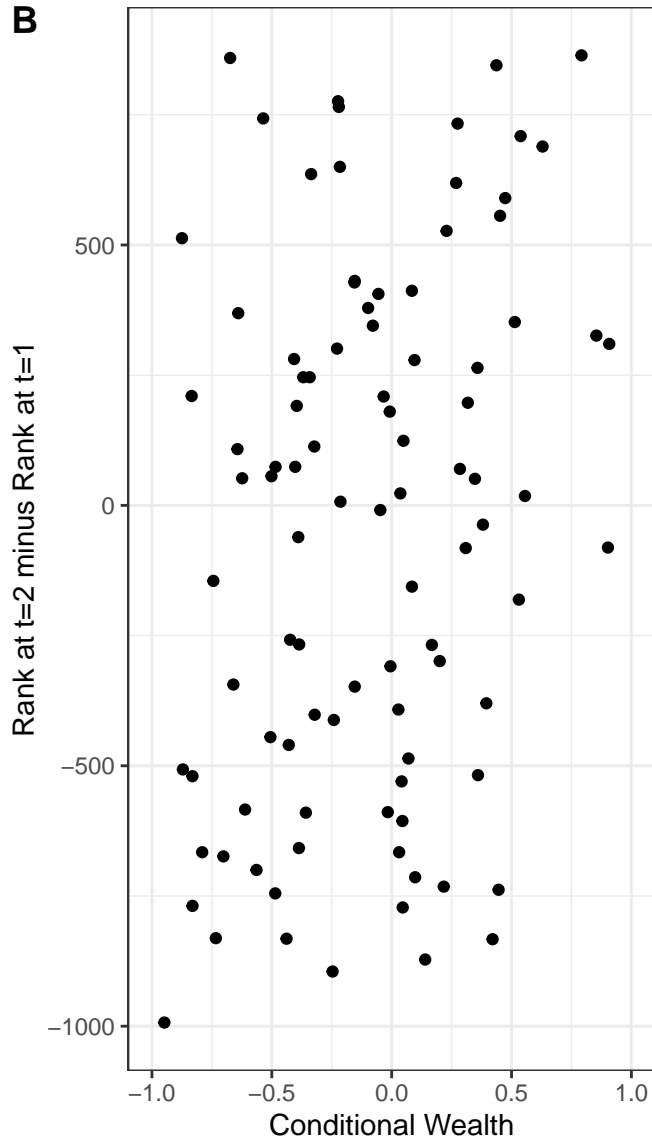
$w_2 = -0.5 + -0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



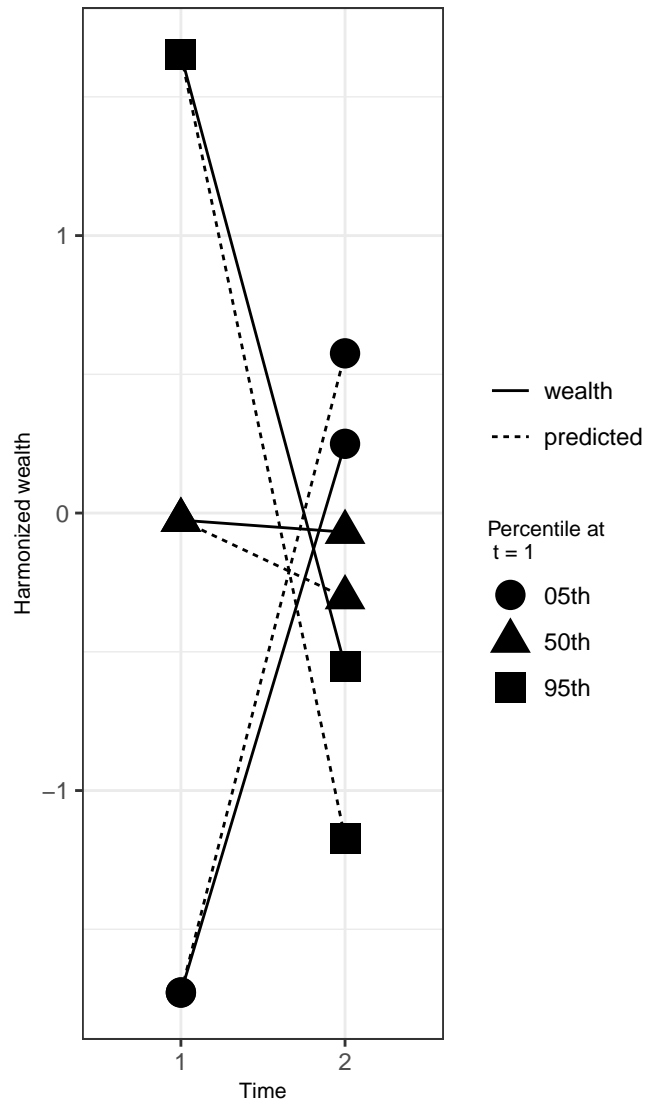
S2Fig 45:

Example with $w_1 = N(0,1)$

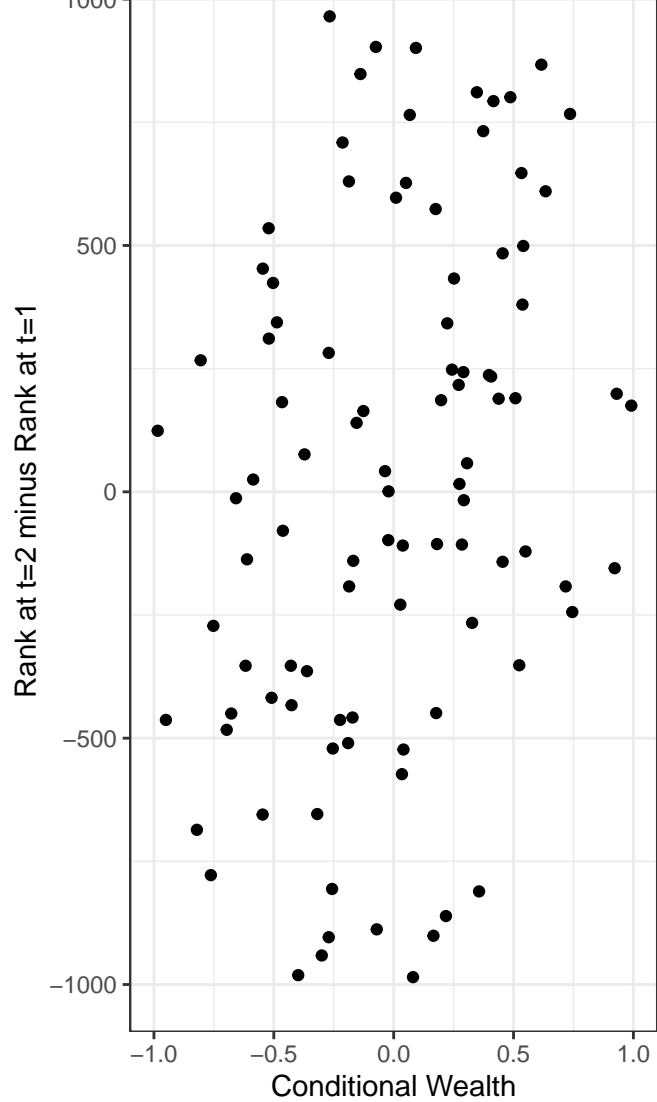
$w_2 = -0.3 + -0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



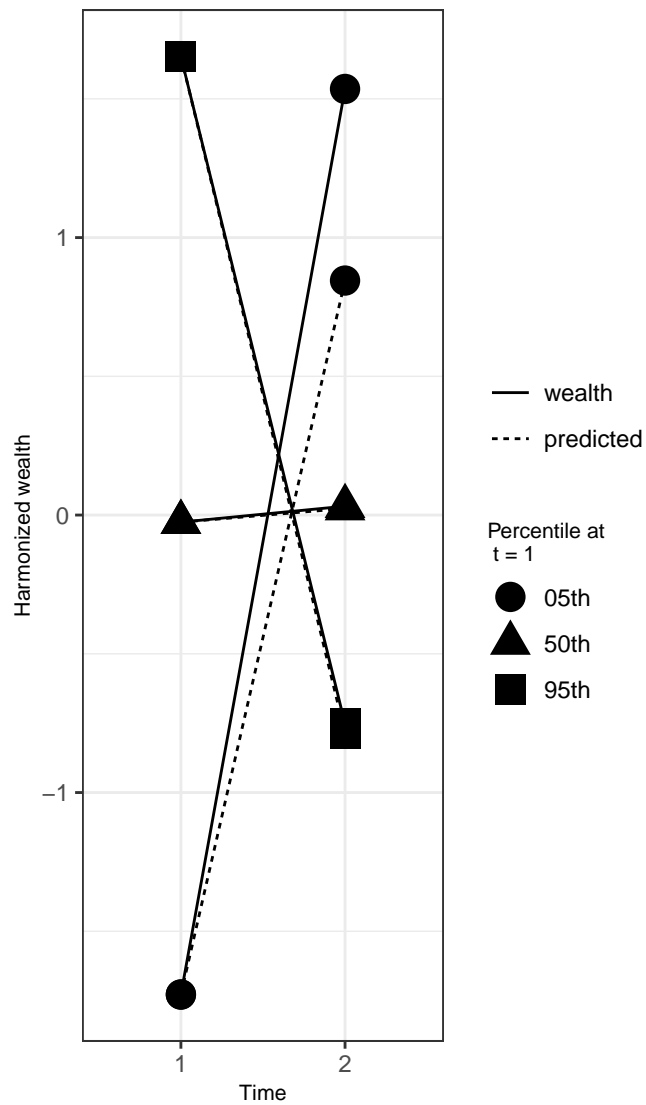
S2Fig 46:

Example with $w_1 = N(0,1)$

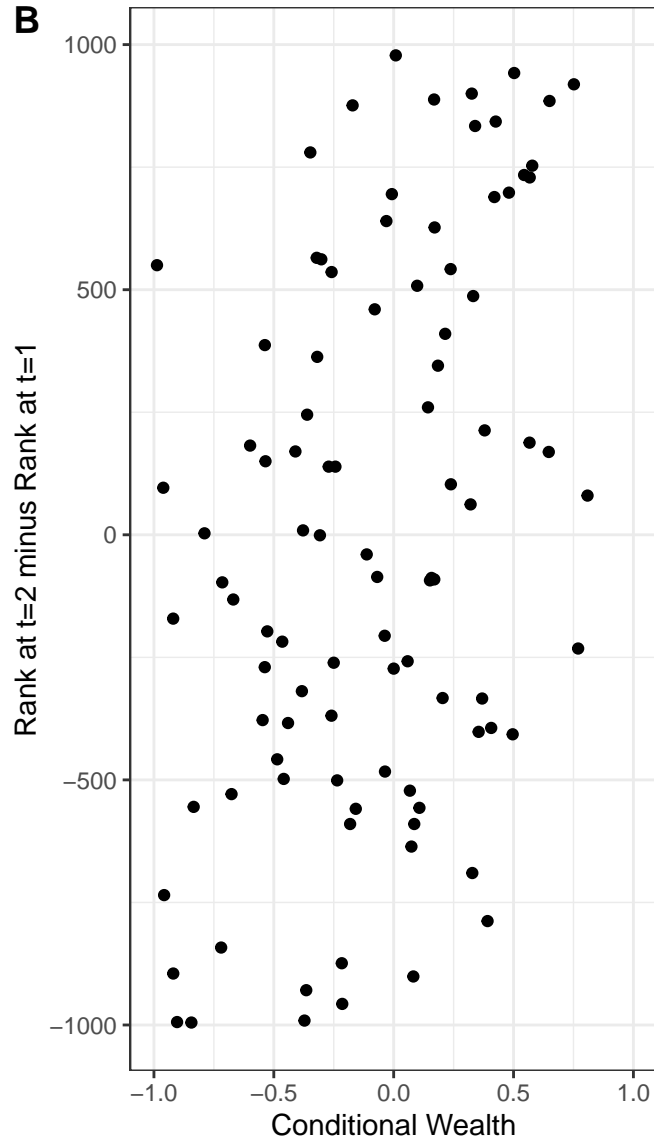
$w_2 = 0 + -0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



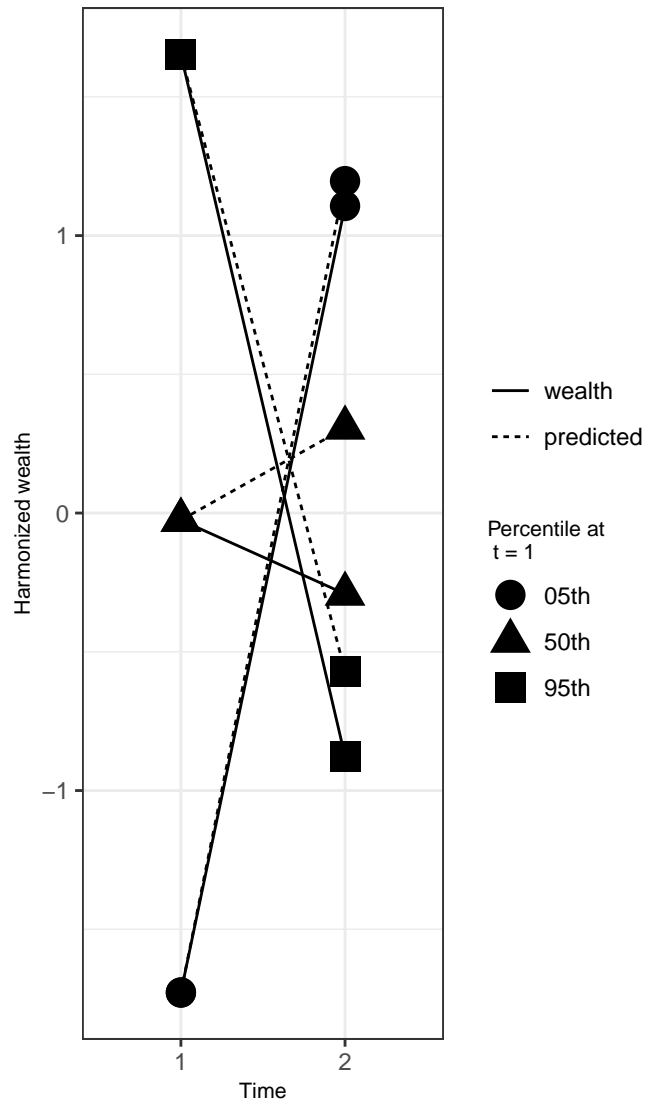
S2Fig 47:

Example with $w_1 = N(0,1)$

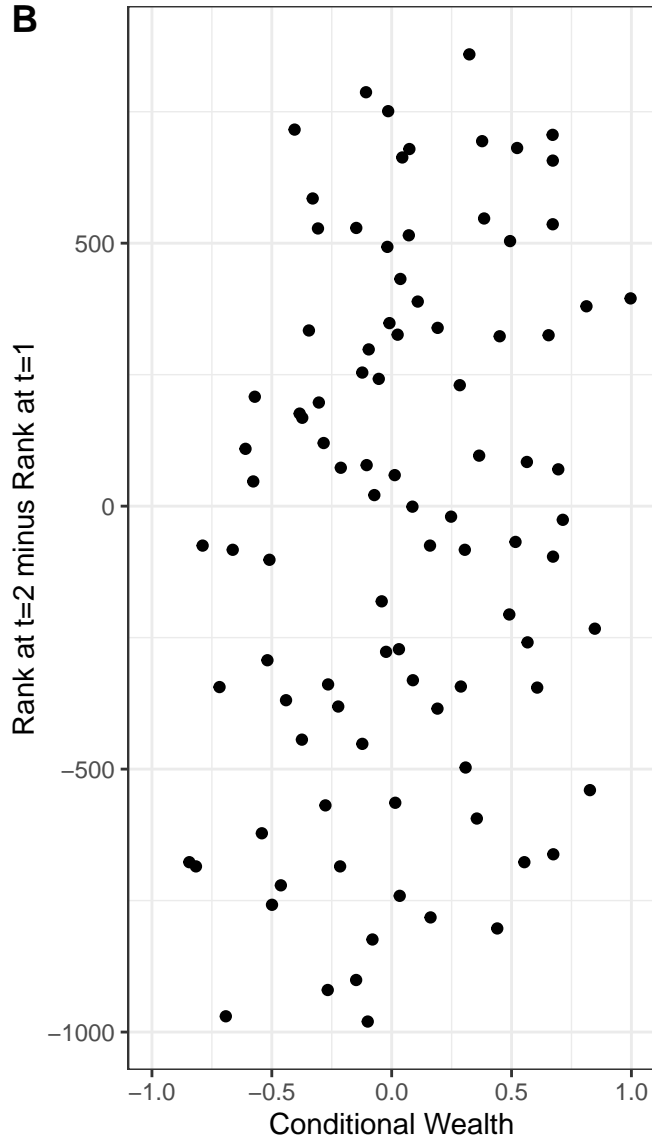
$w_2 = 0.3 + -0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



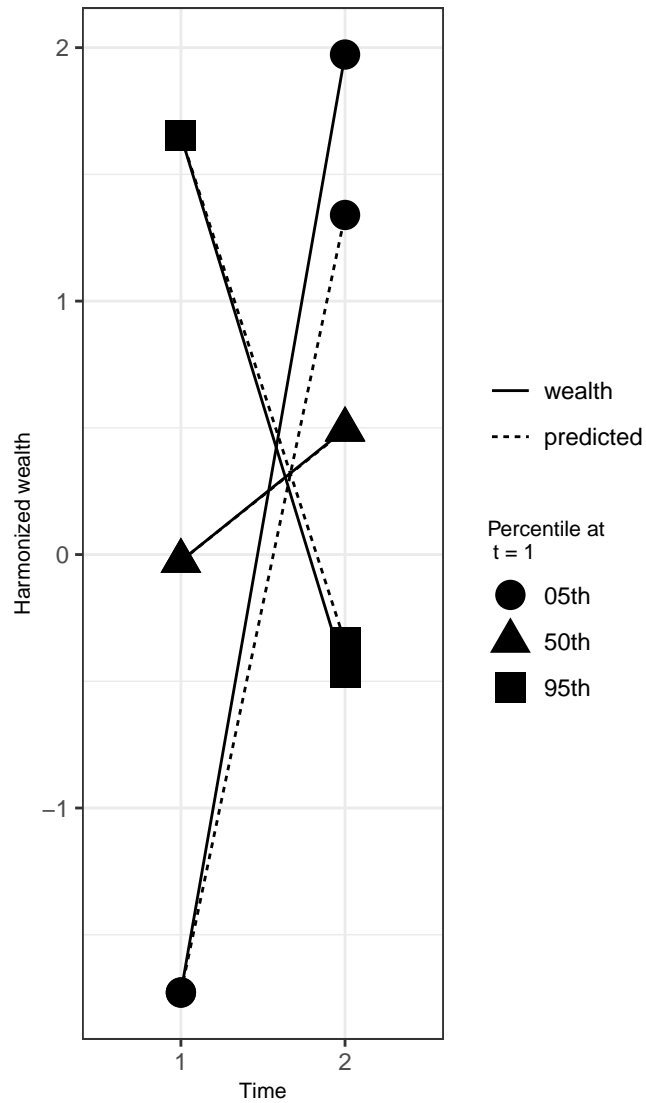
S2Fig 48:

Example with $w_1 = N(0,1)$

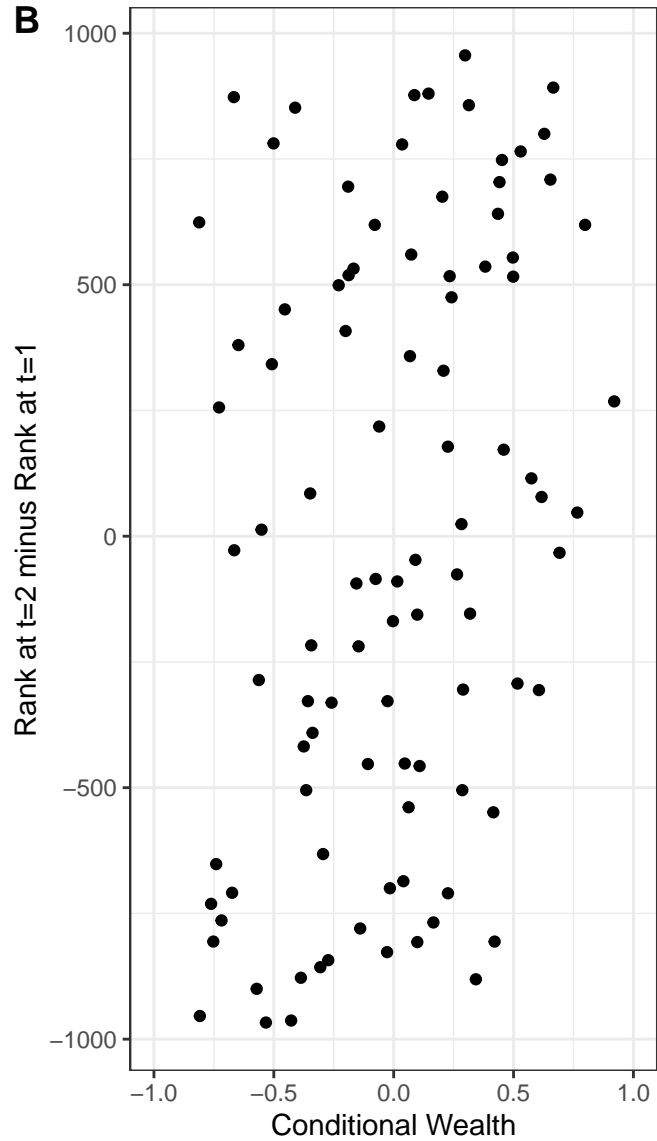
$w_2 = 0.5 + -0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



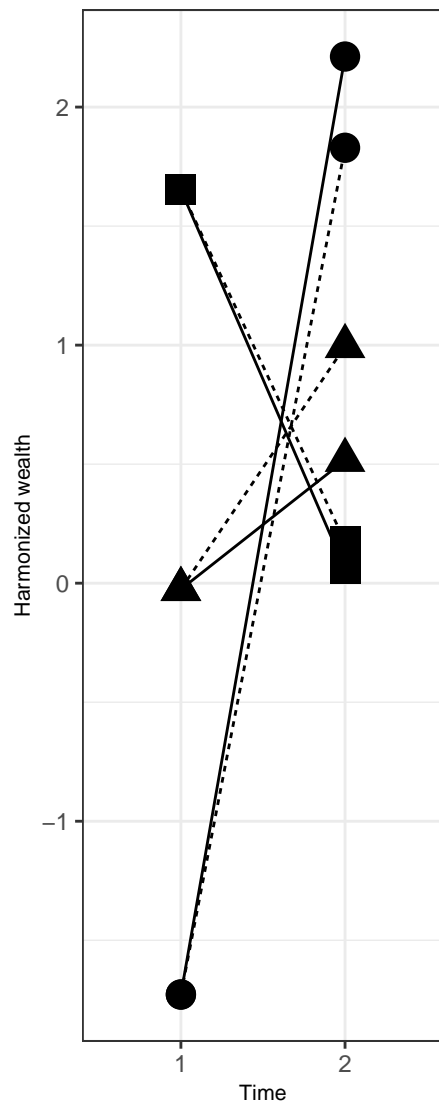
S2Fig 49:

Example with $w_1 = N(0,1)$

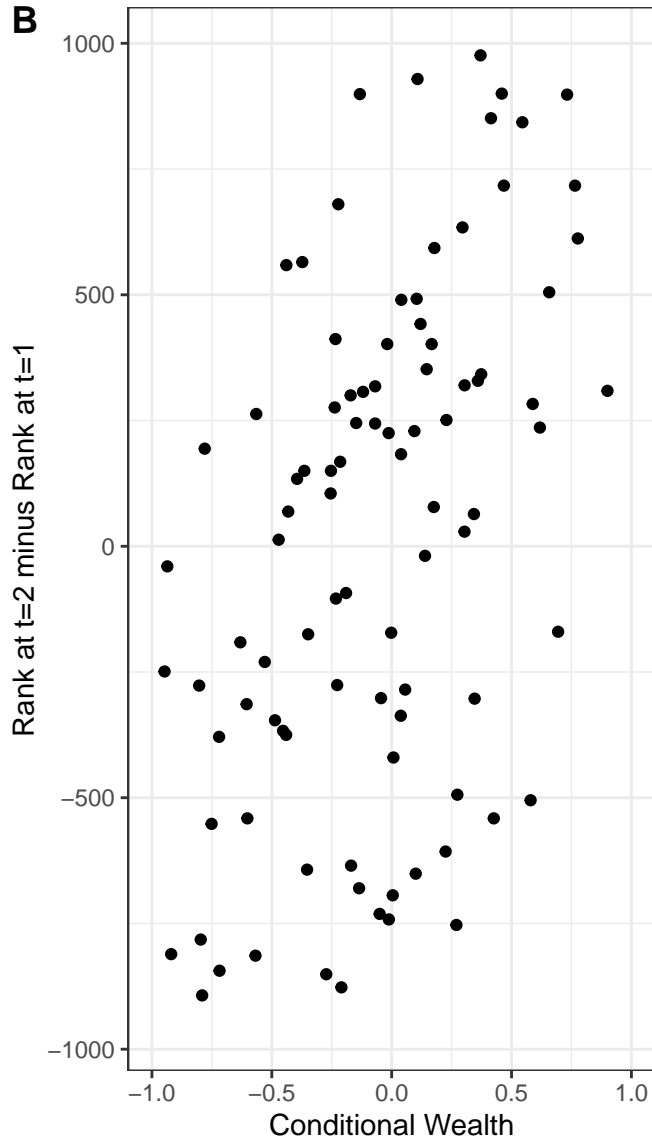
$w_2 = 1 + -0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



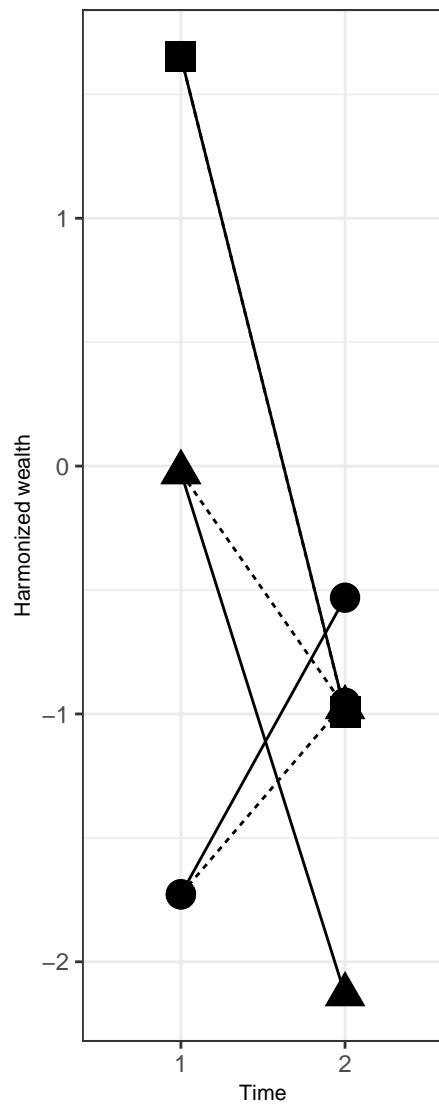
S2Fig 50:

Example with $w_1 = N(0,1)$

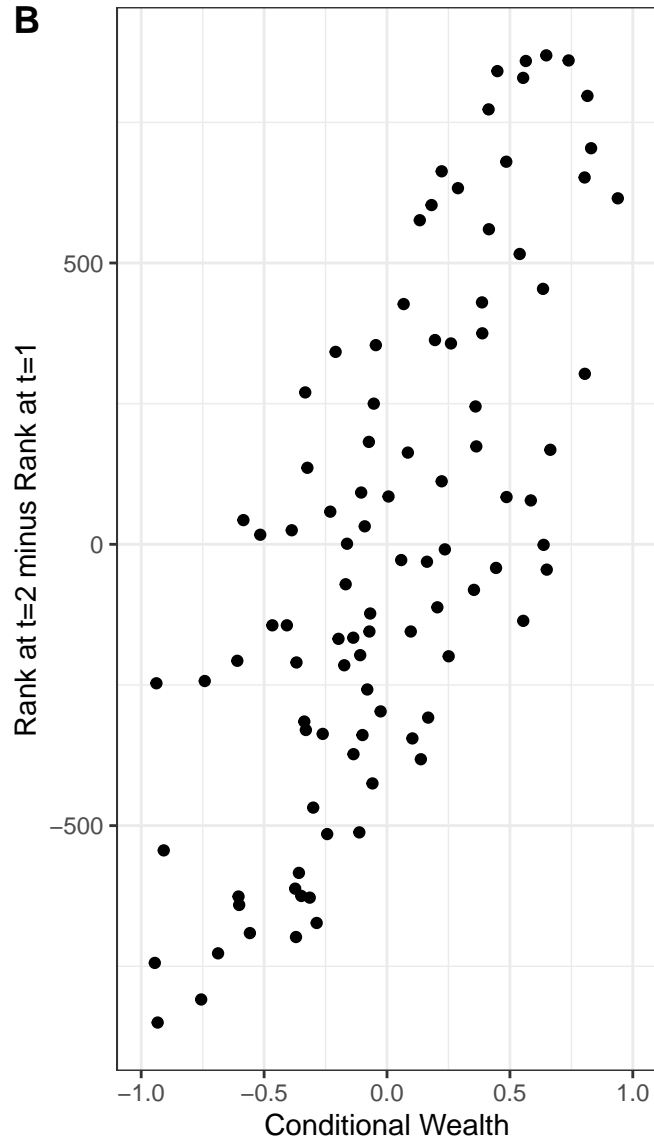
$w_2 = -1 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.2

A



B



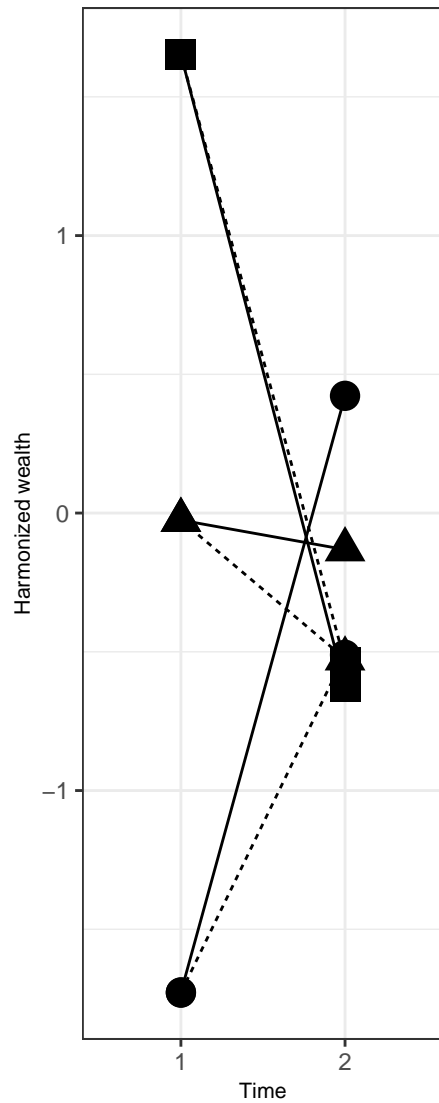
S2Fig 51:

Example with $w_1 = N(0,1)$

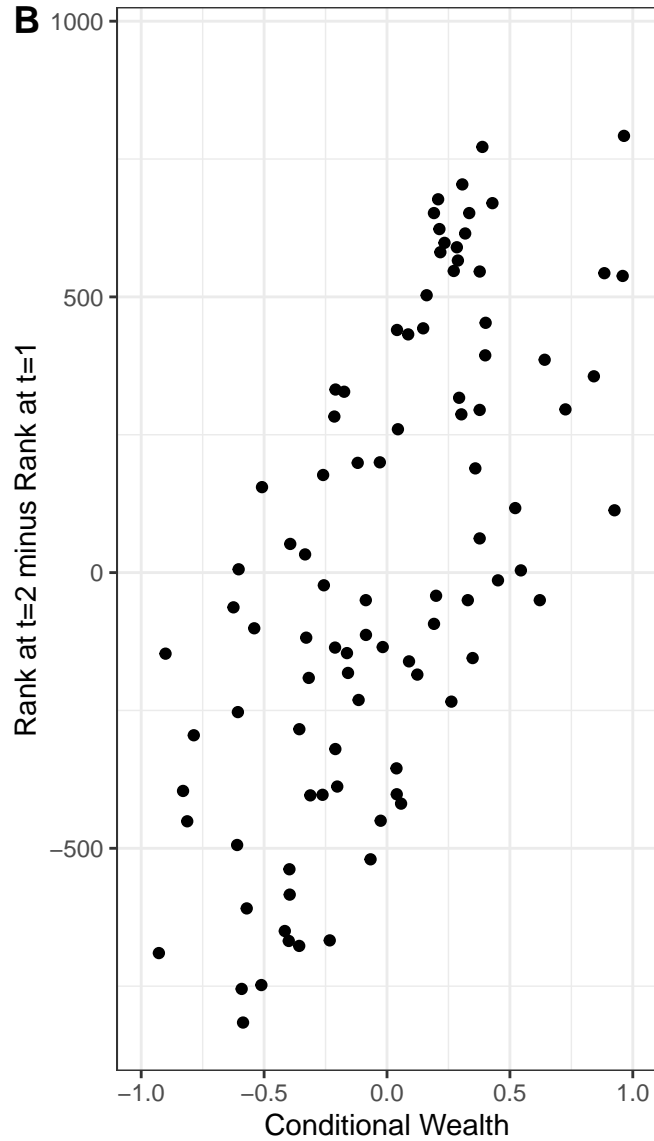
$w_2 = -0.5 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.3

A



B



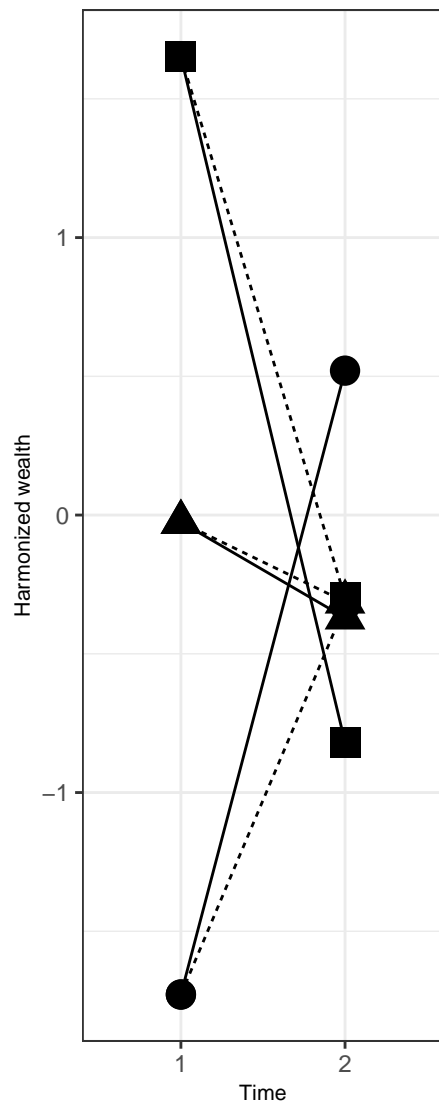
S2Fig 52:

Example with $w_1 = N(0,1)$

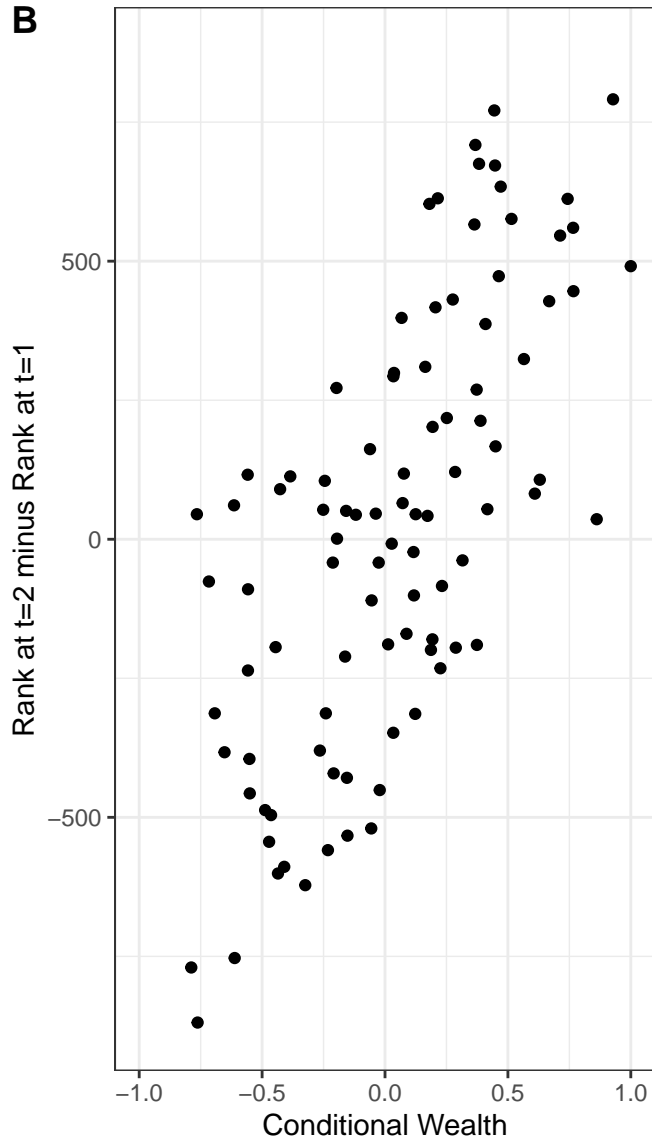
$w_2 = -0.3 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.3

A



B



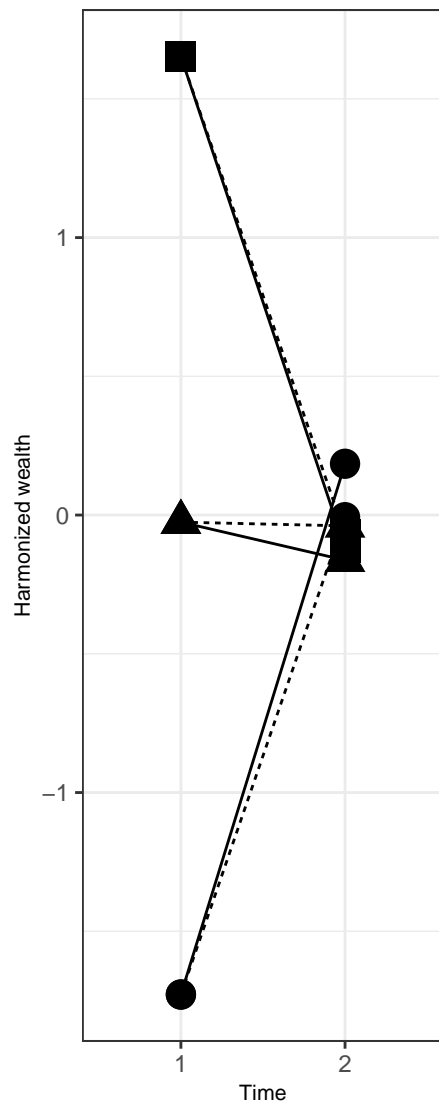
S2Fig 53:

Example with $w_1 = N(0,1)$

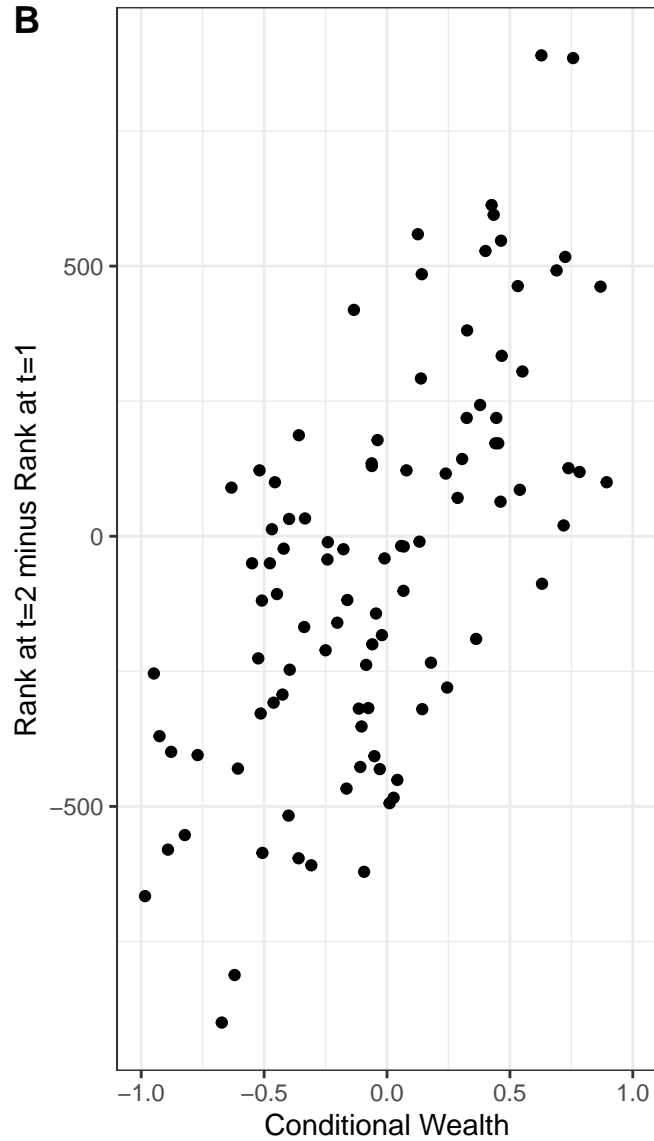
$w_2 = 0 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.2

A



B



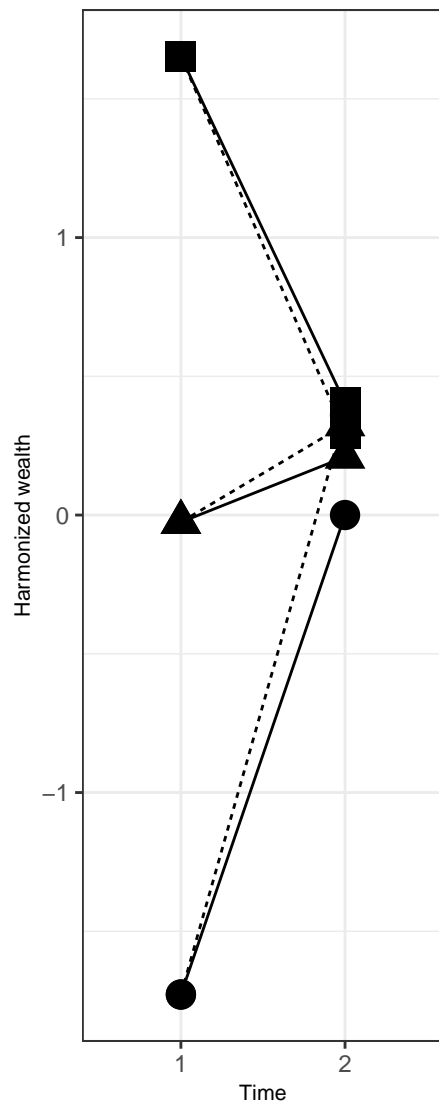
S2Fig 54:

Example with $w_1 = N(0,1)$

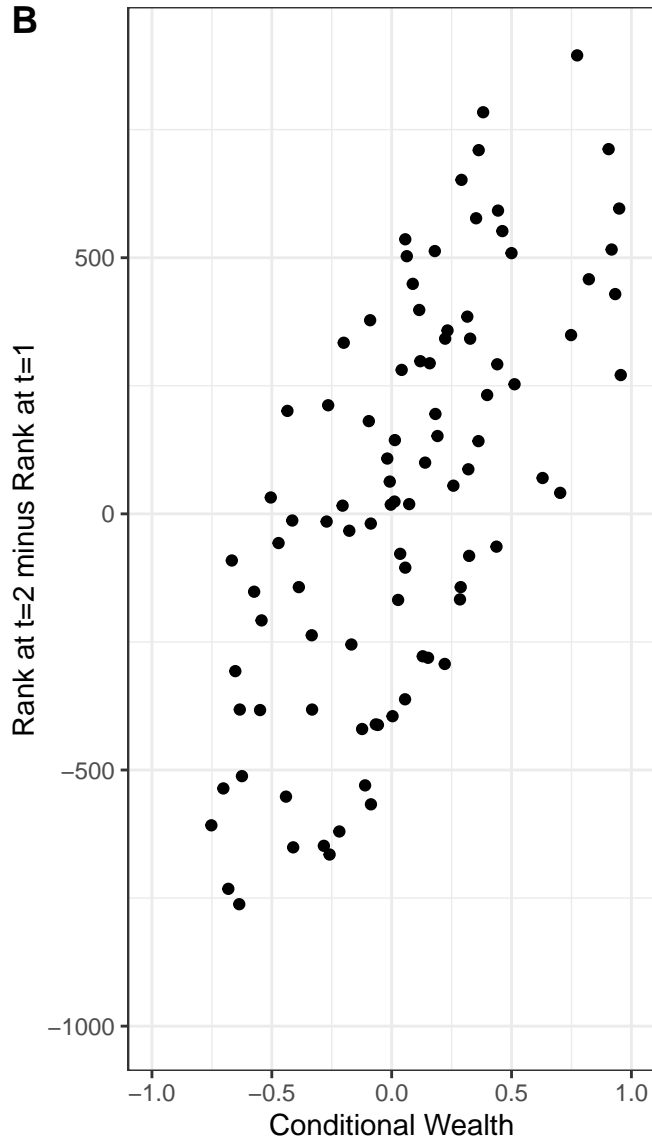
$w_2 = 0.3 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.2

A



B



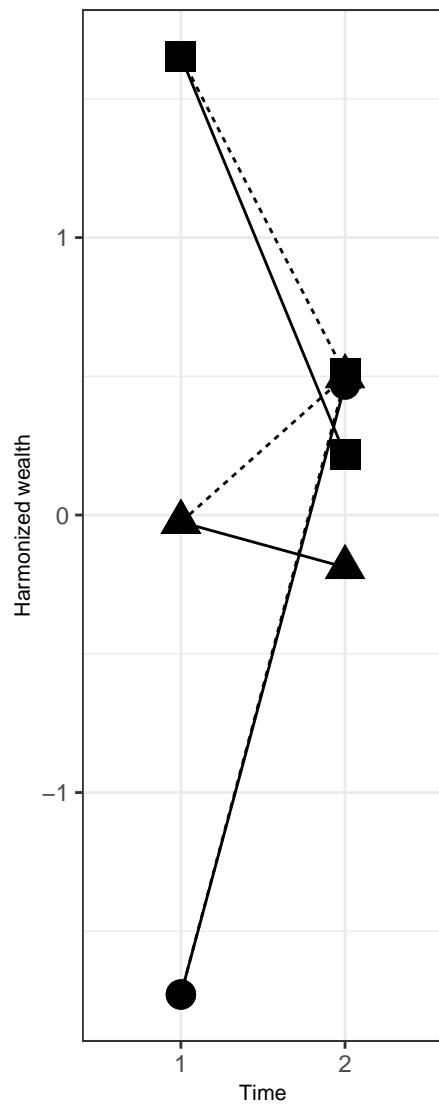
S2Fig 55:

Example with $w_1 = N(0,1)$

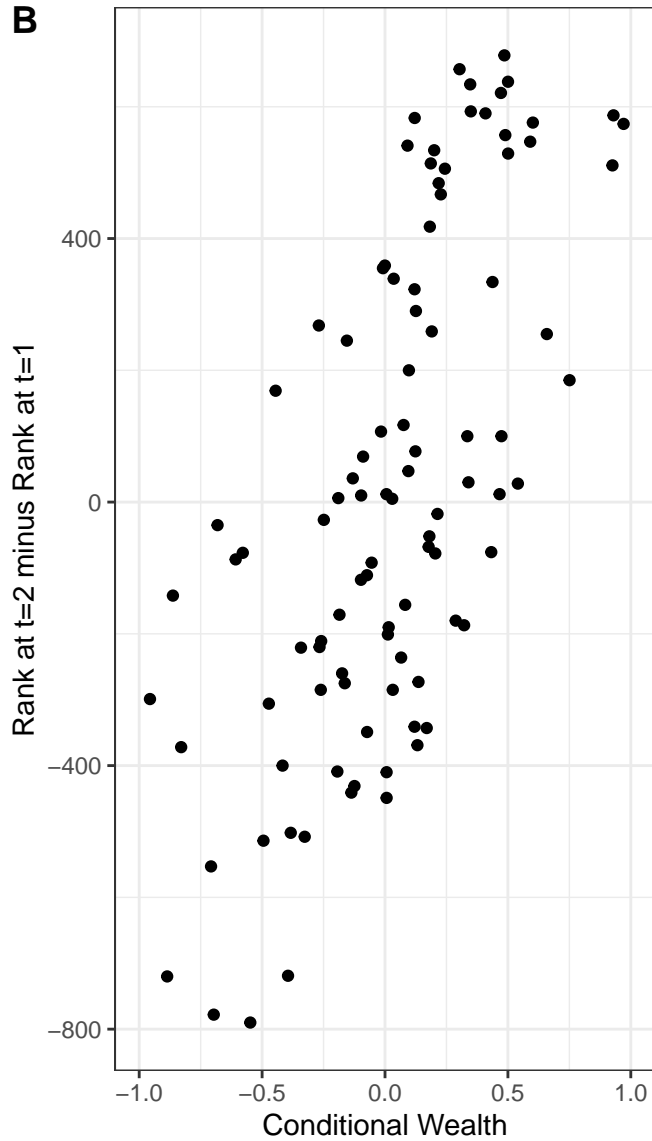
$w_2 = 0.5 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.3

A



B



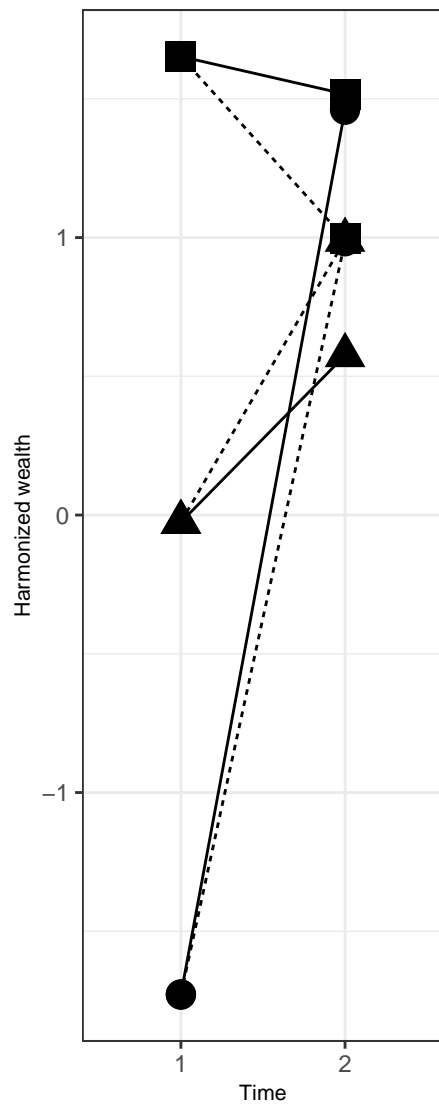
S2Fig 56:

Example with $w_1 = N(0,1)$

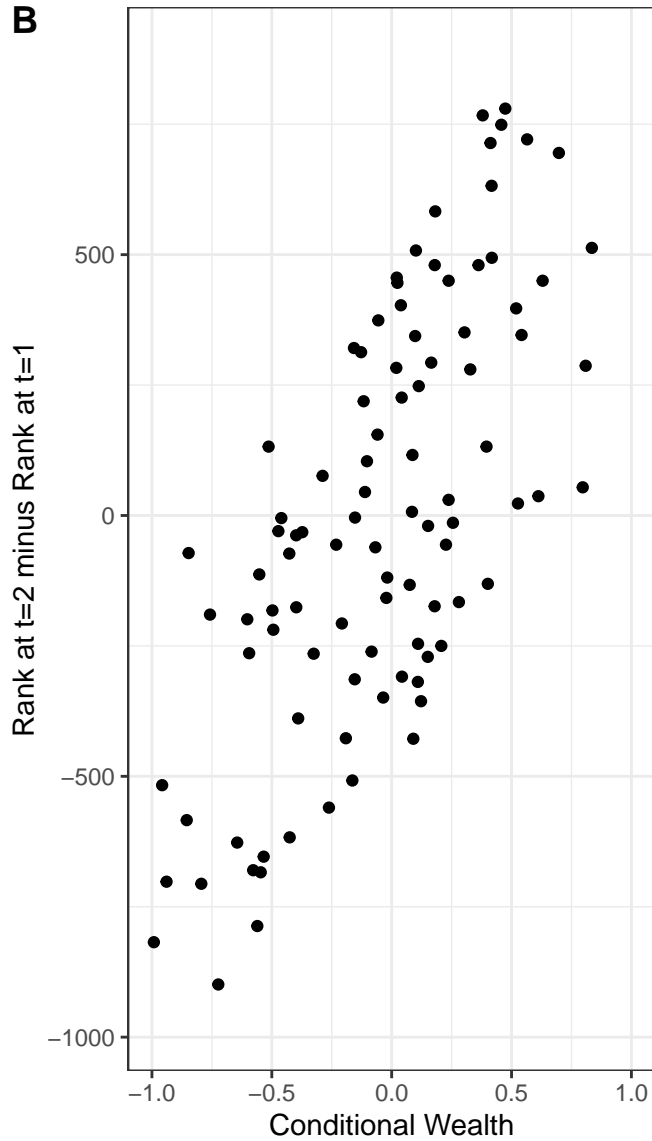
$w_2 = 1 + 0 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.3

A



B



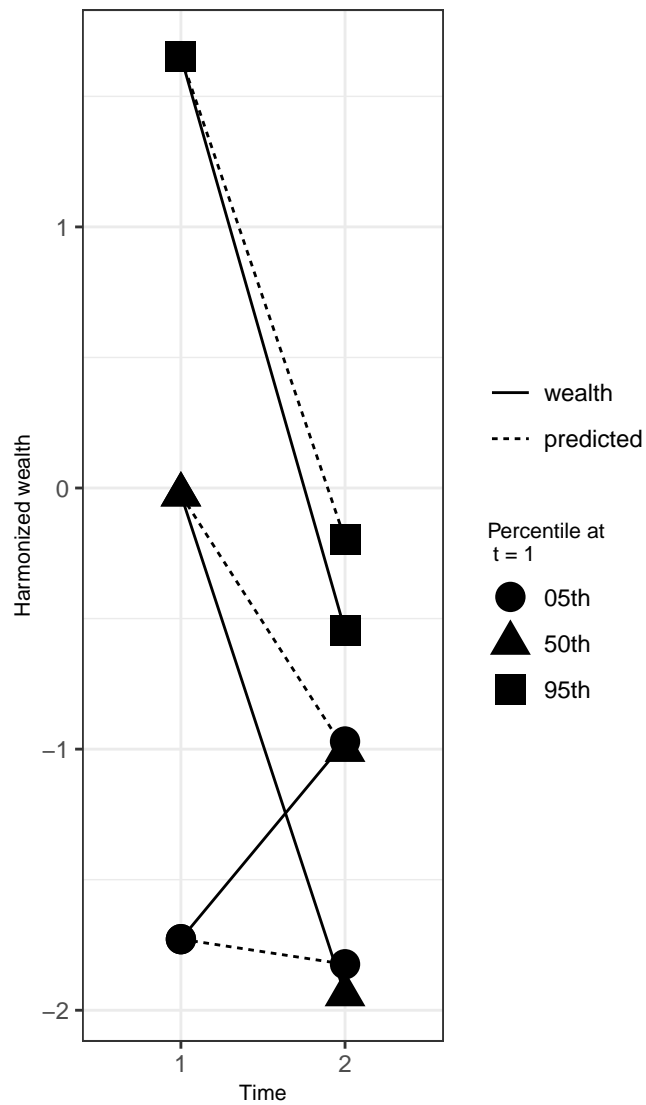
S2Fig 57:

Example with $w_1 = N(0,1)$

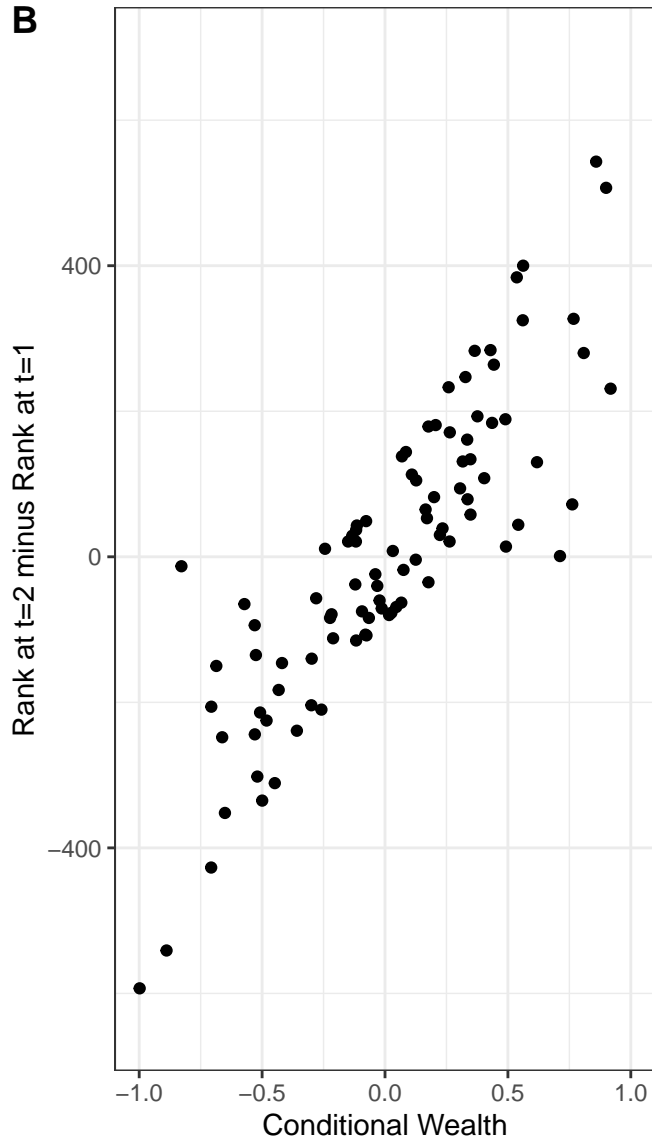
$w_2 = -1 + 0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



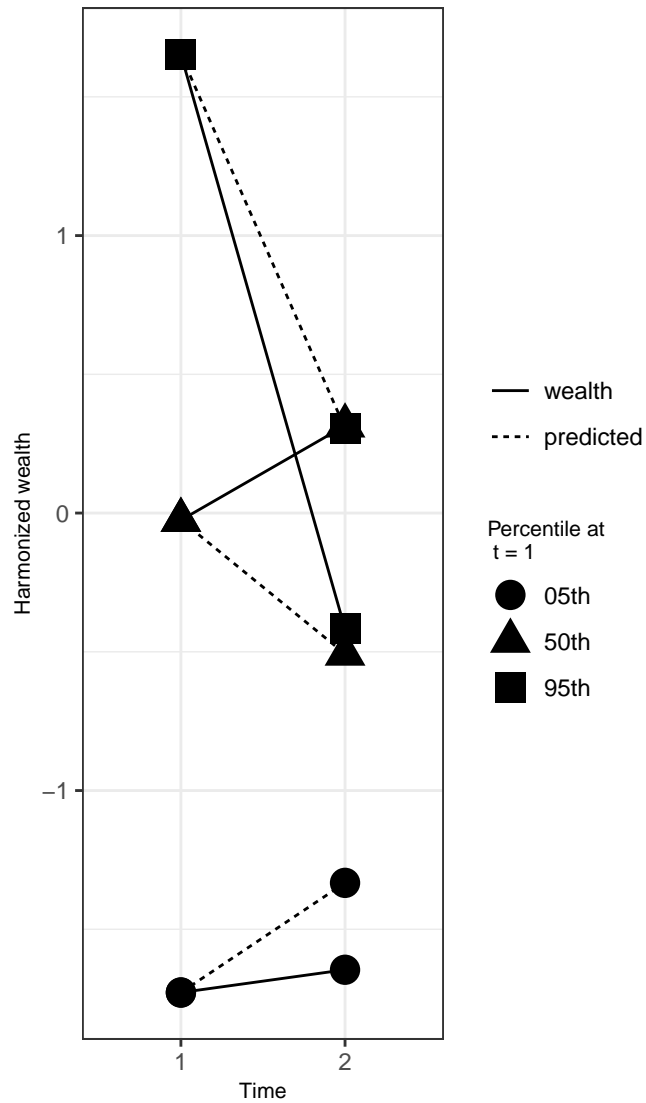
S2Fig 58:

Example with $w_1 = N(0,1)$

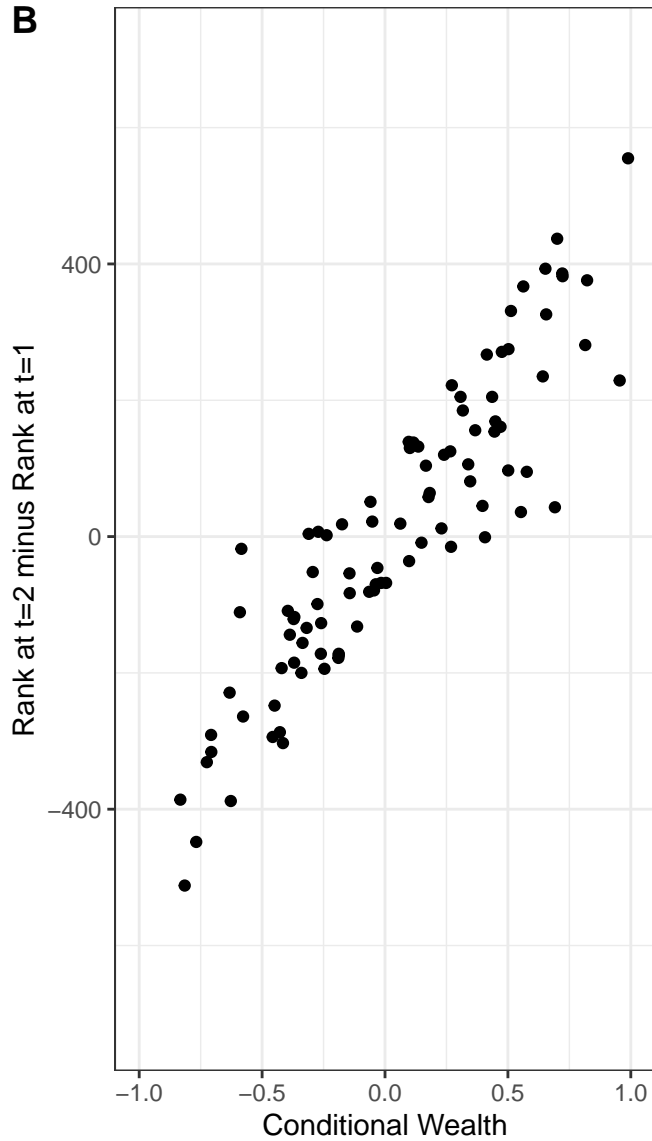
$$w_2 = -0.5 + 0.5 \cdot w_1 + N(0,0.5)$$

Ratio of variance at time 2: time 1 = 0.5

A



B



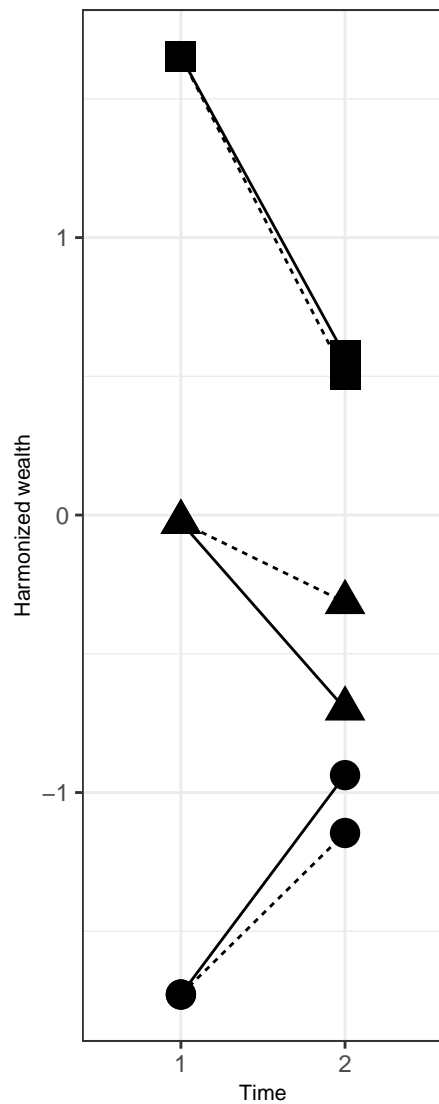
S2Fig 59:

Example with $w_1 = N(0,1)$

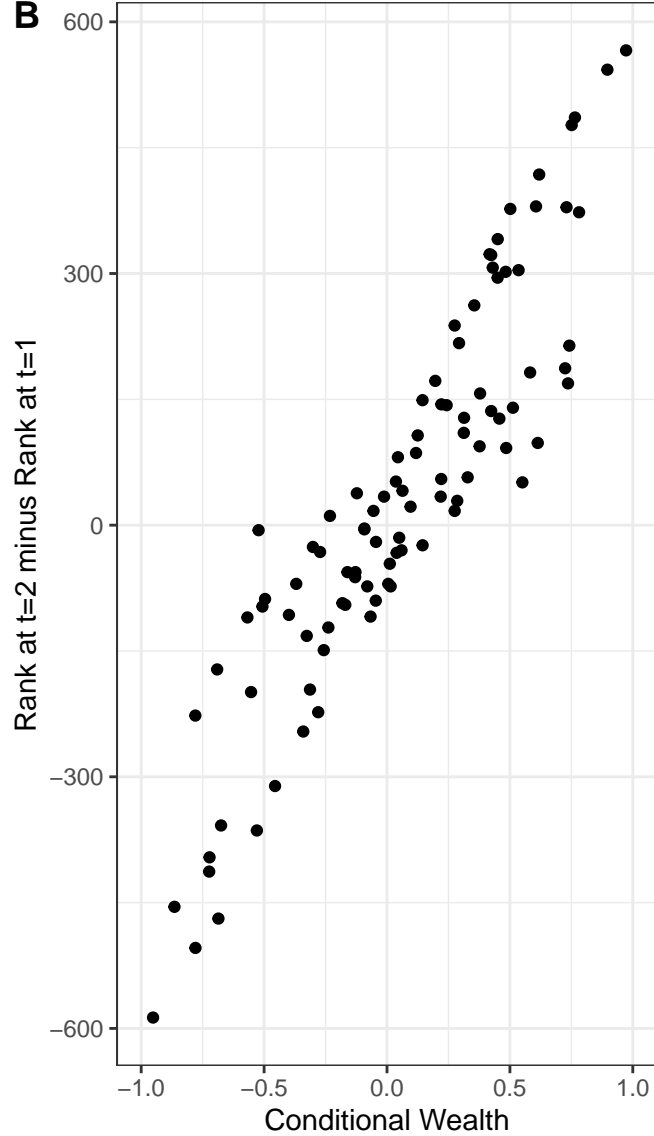
$w_2 = -0.3 + 0.5 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



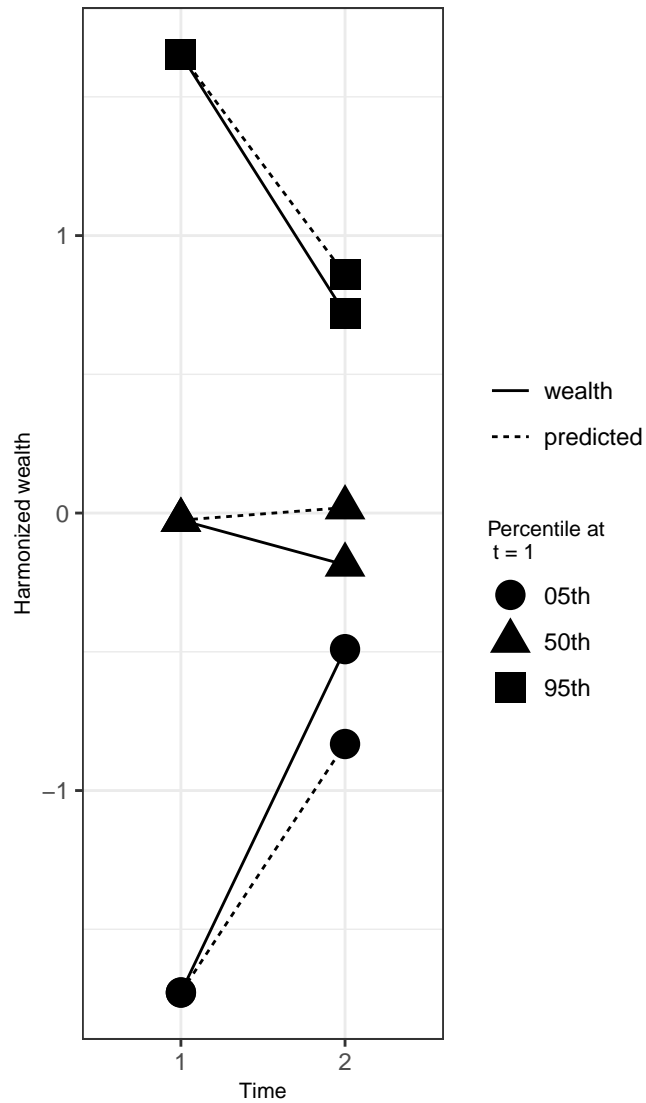
S2Fig 60:

Example with $w_1 = N(0,1)$

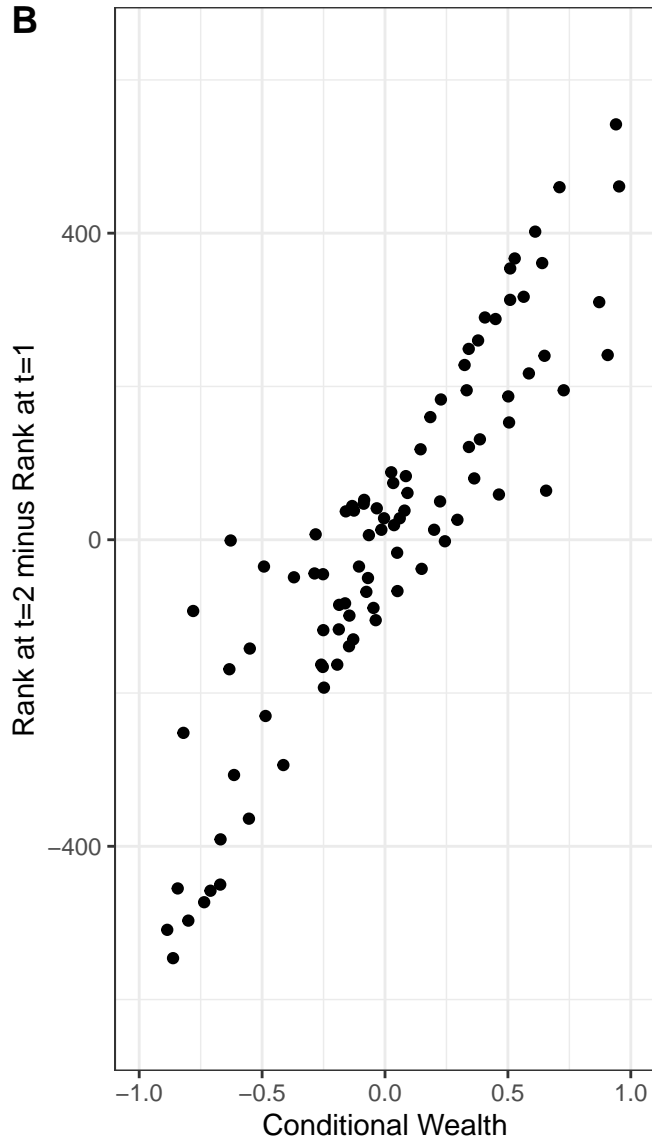
$w_2 = 0 + 0.5*w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



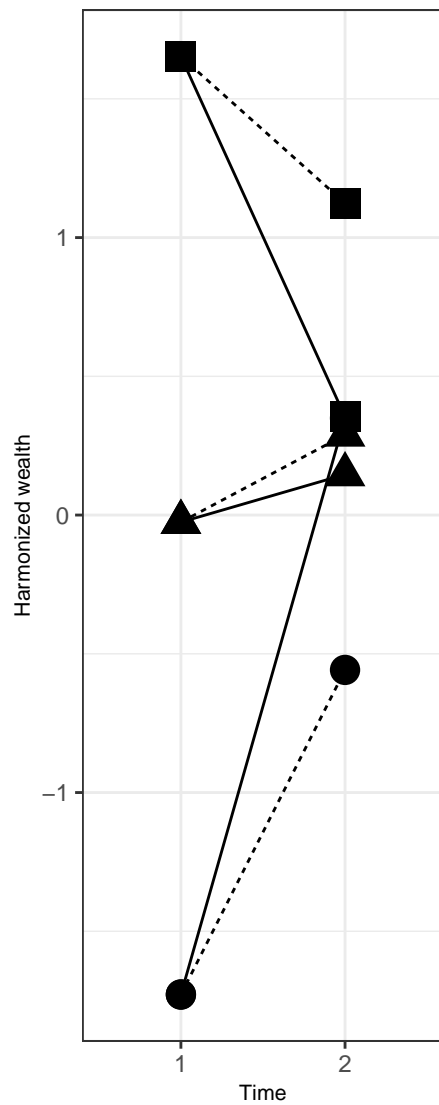
S2Fig 61:

Example with $w_1 = N(0,1)$

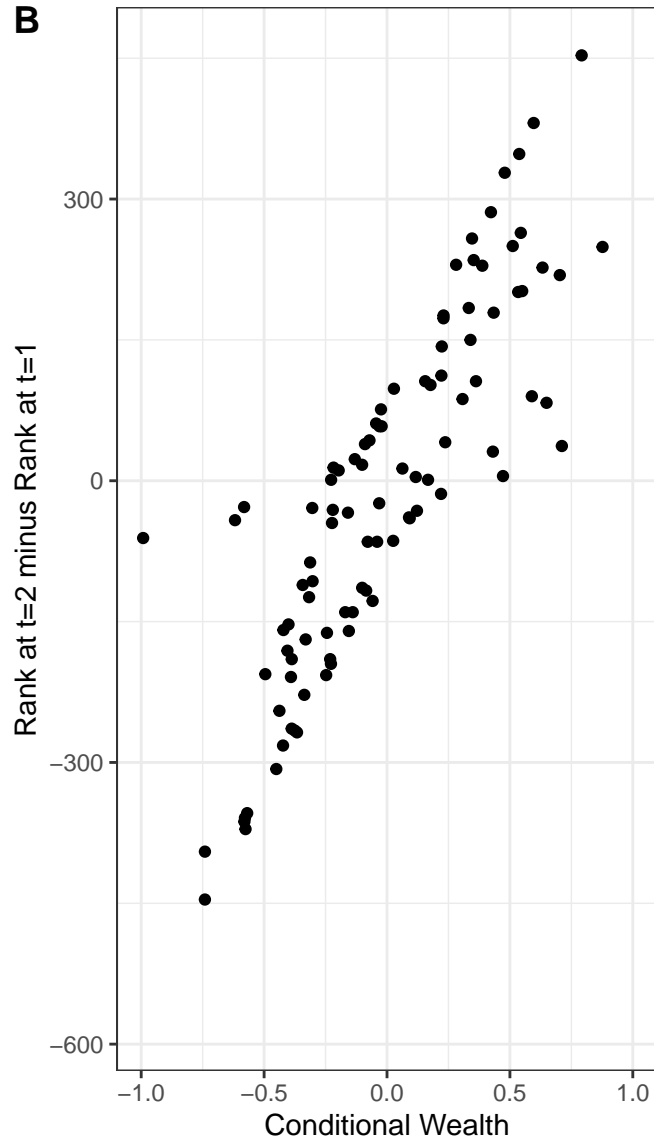
$w_2 = 0.3 + 0.5 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



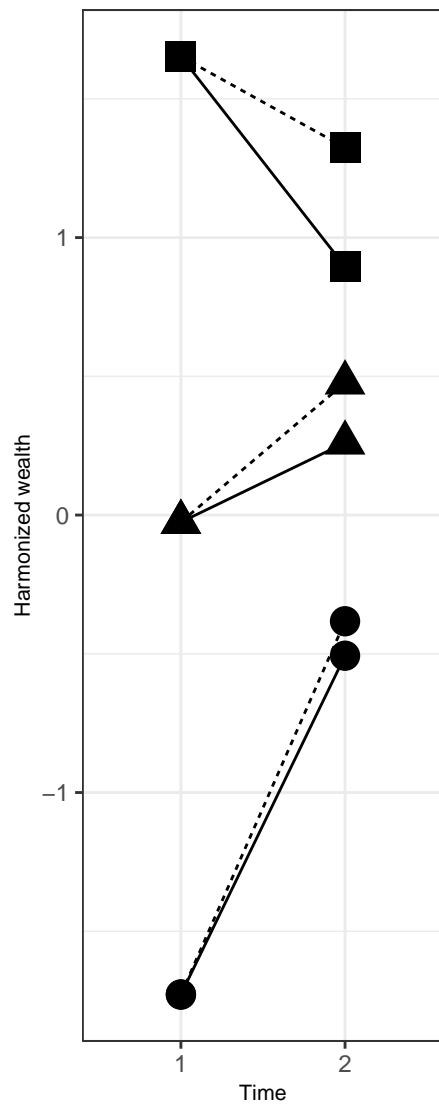
S2Fig 62:

Example with $w_1 = N(0,1)$

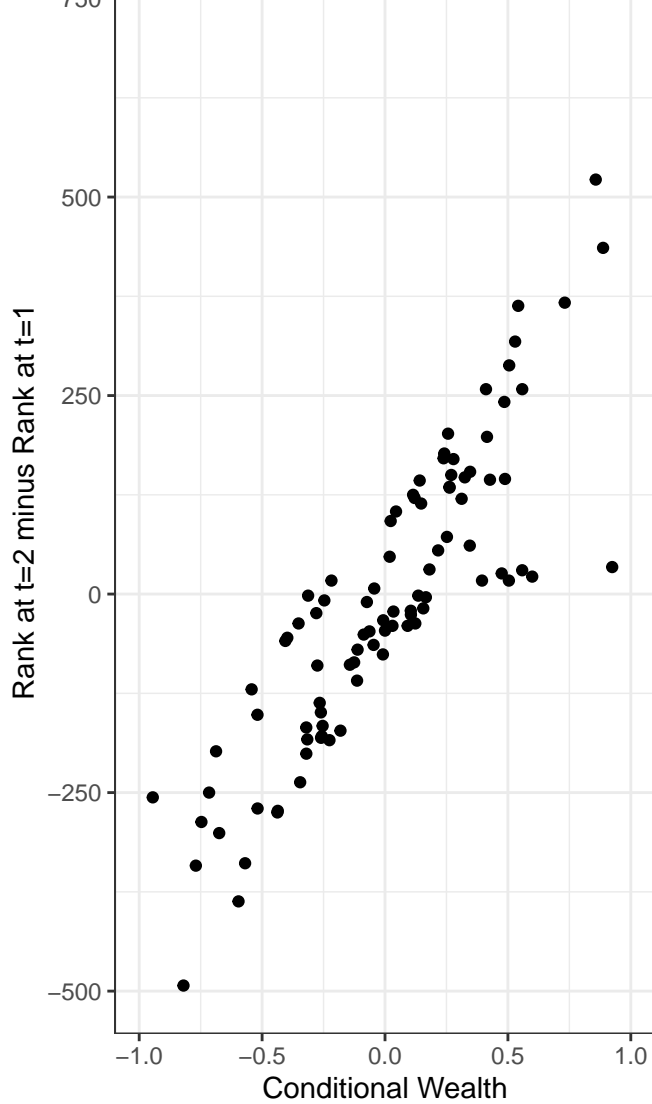
$w_2 = 0.5 + 0.5 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.5

A



B



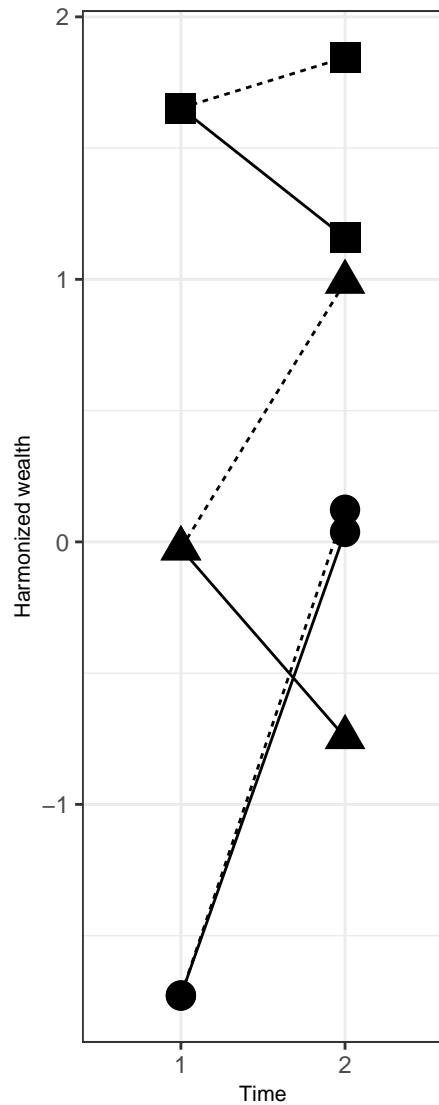
S2Fig 63:

Example with $w_1 = N(0,1)$

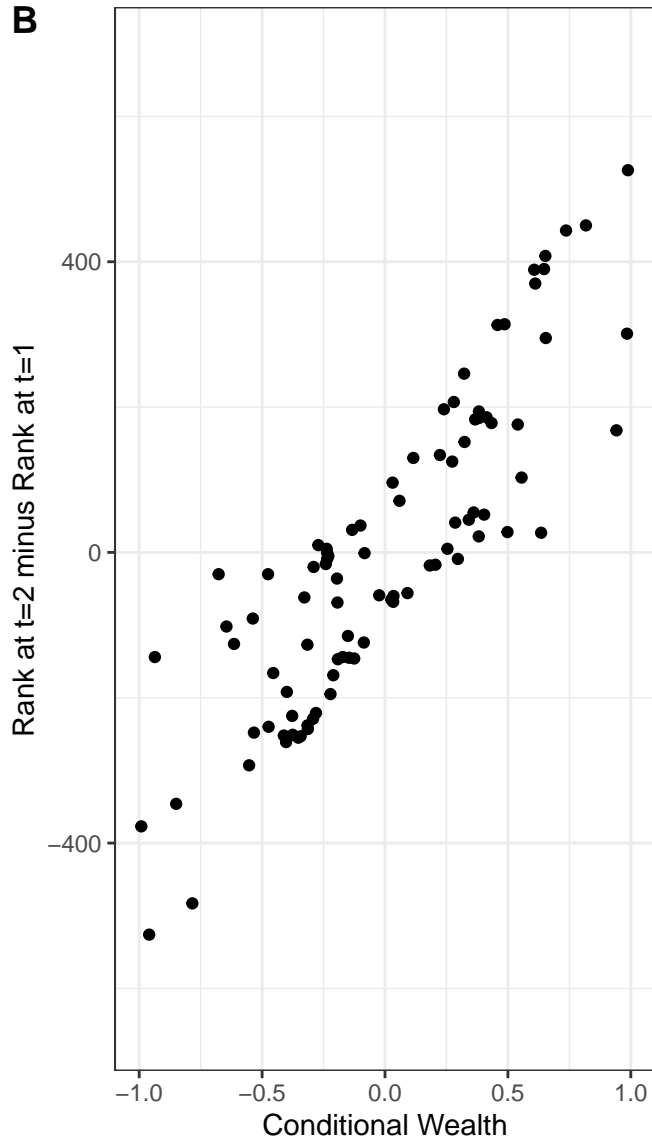
$w_2 = 1 + 0.5 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 0.6

A



B



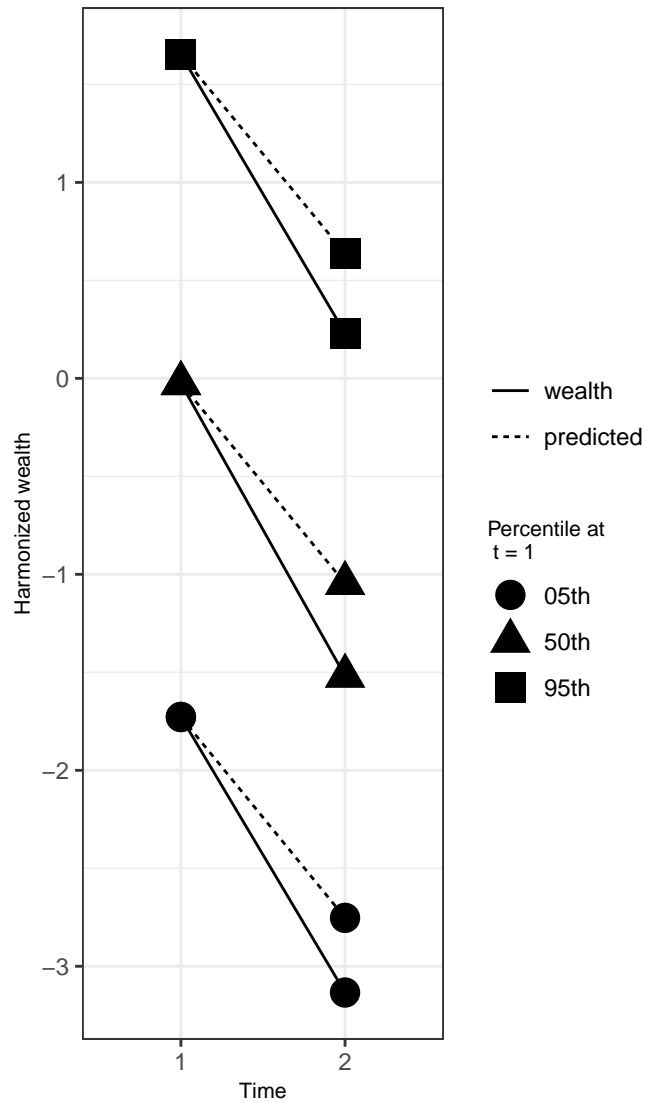
S2Fig 64:

Example with $w_1 = N(0,1)$

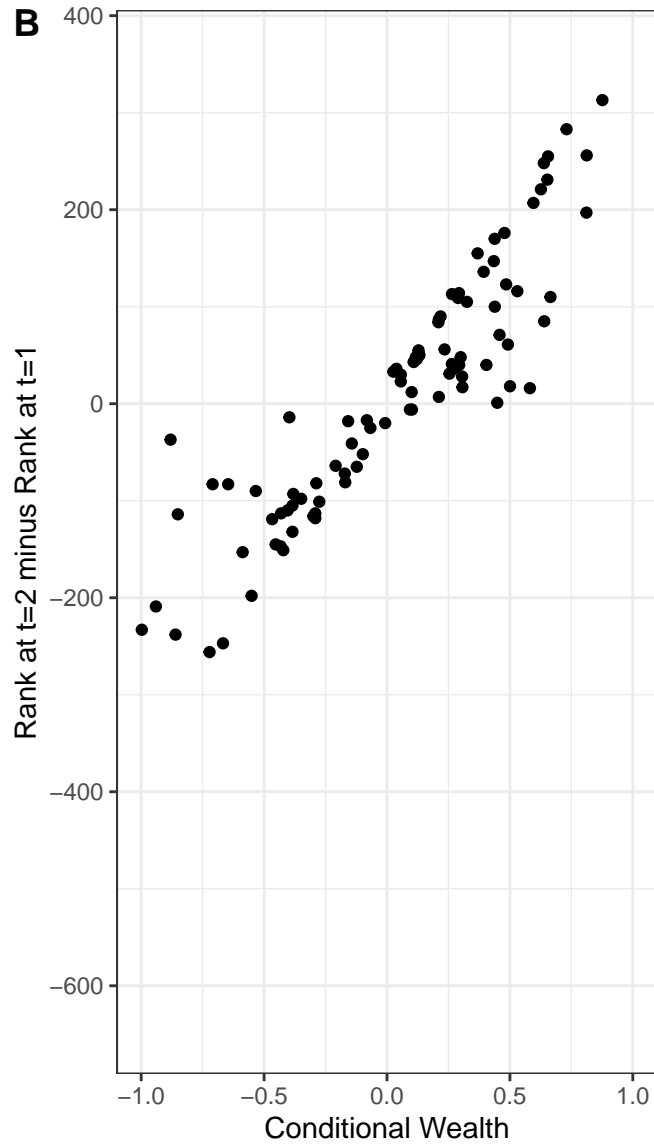
$w_2 = -1 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



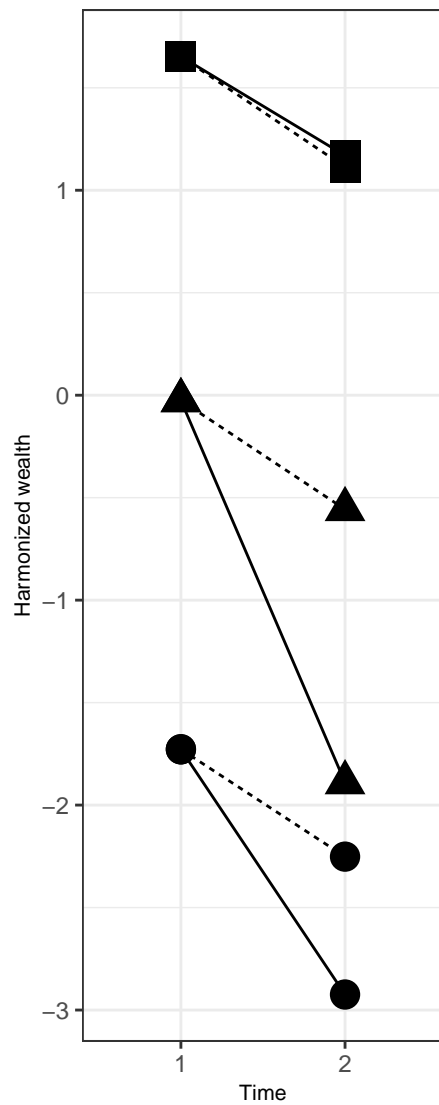
S2Fig 65:

Example with $w_1 = N(0,1)$

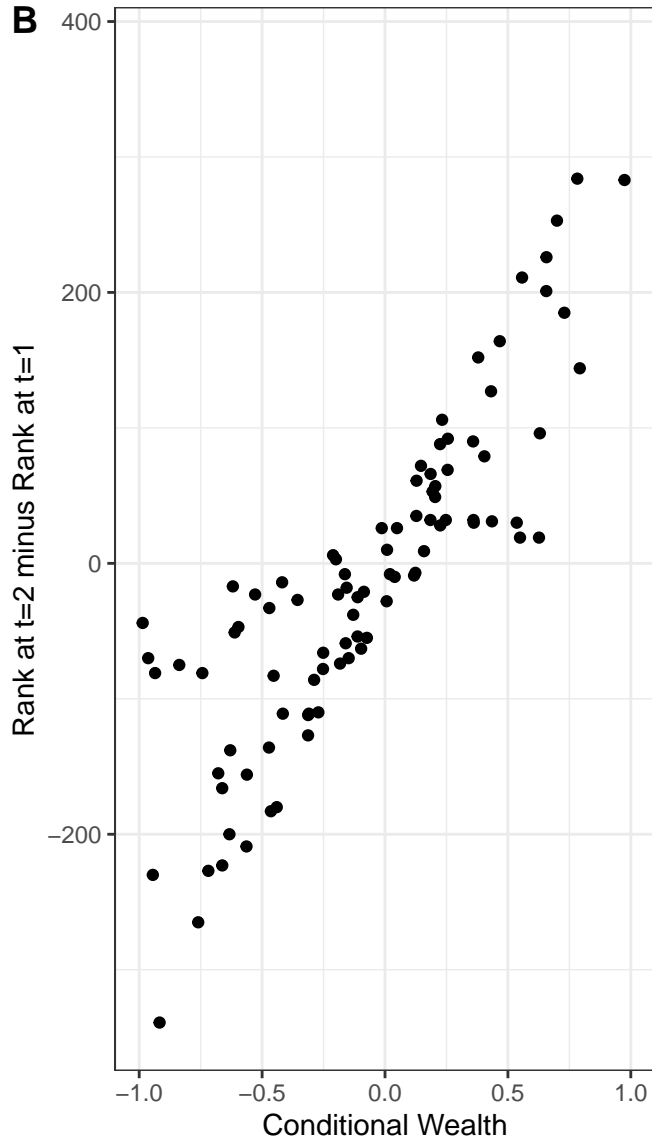
$w_2 = -0.5 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



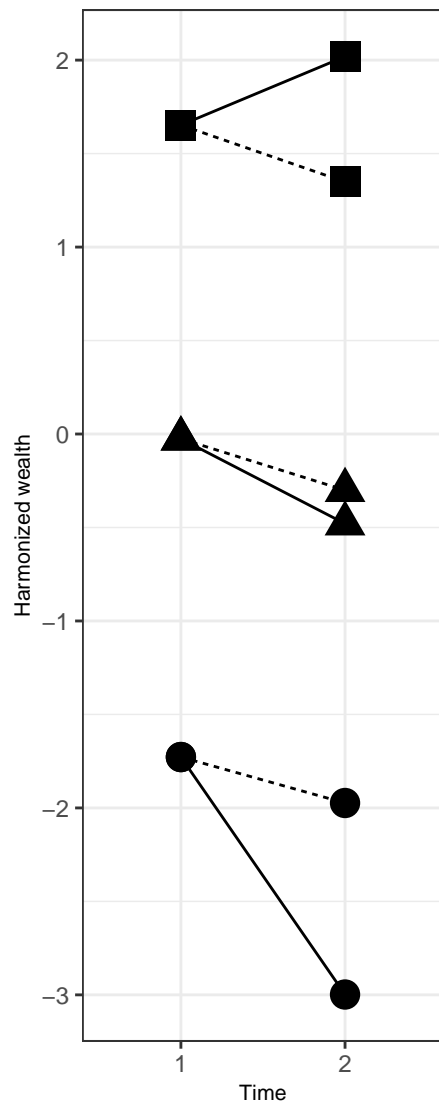
S2Fig 66:

Example with $w_1 = N(0,1)$

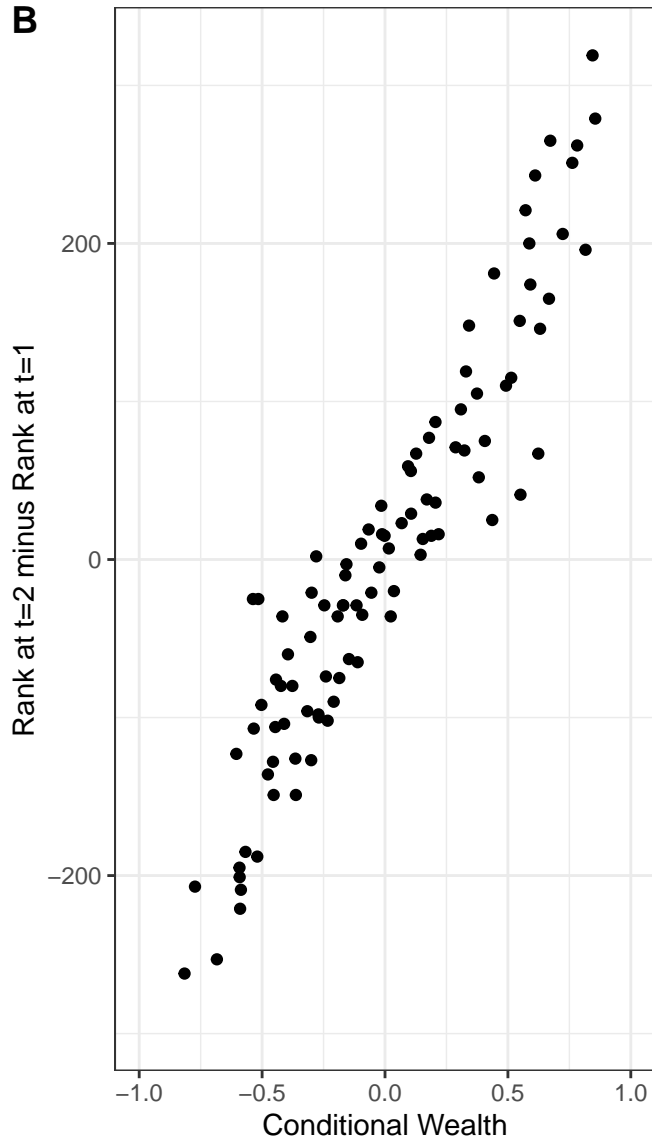
$w_2 = -0.3 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.2

A



B



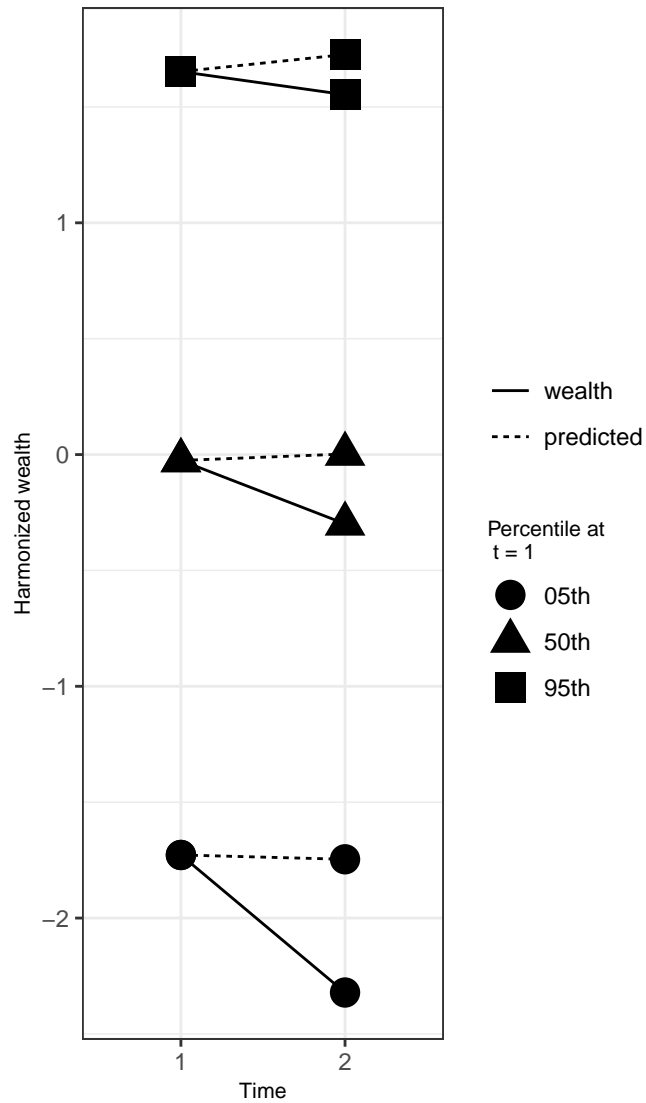
S2Fig 67:

Example with $w_1 = N(0,1)$

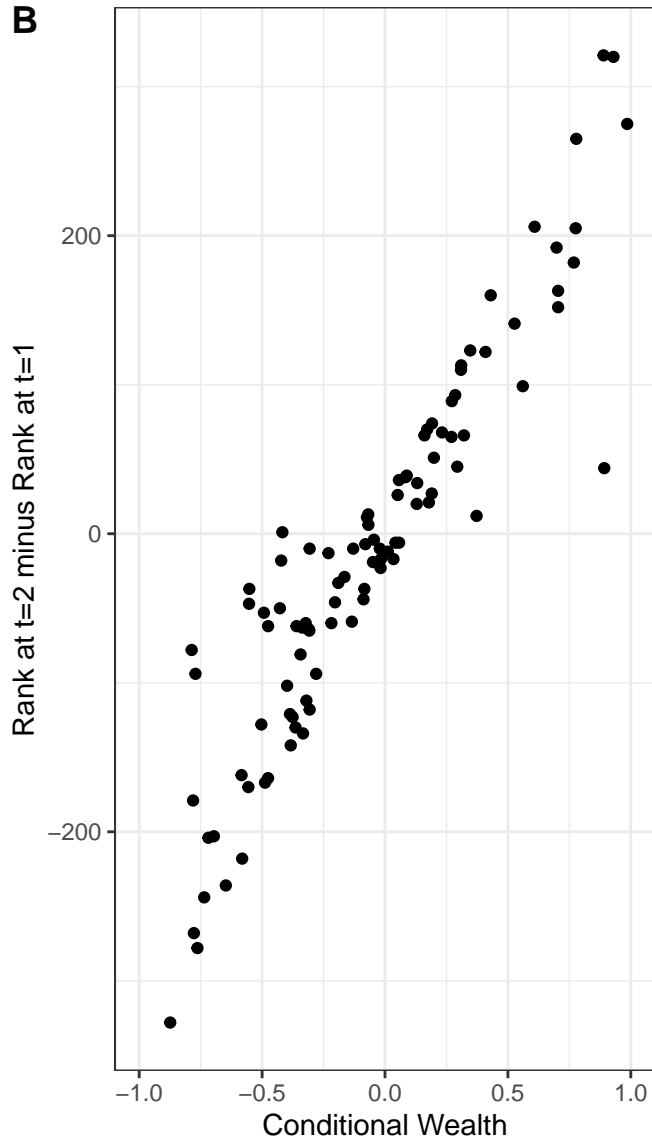
$w_2 = 0 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



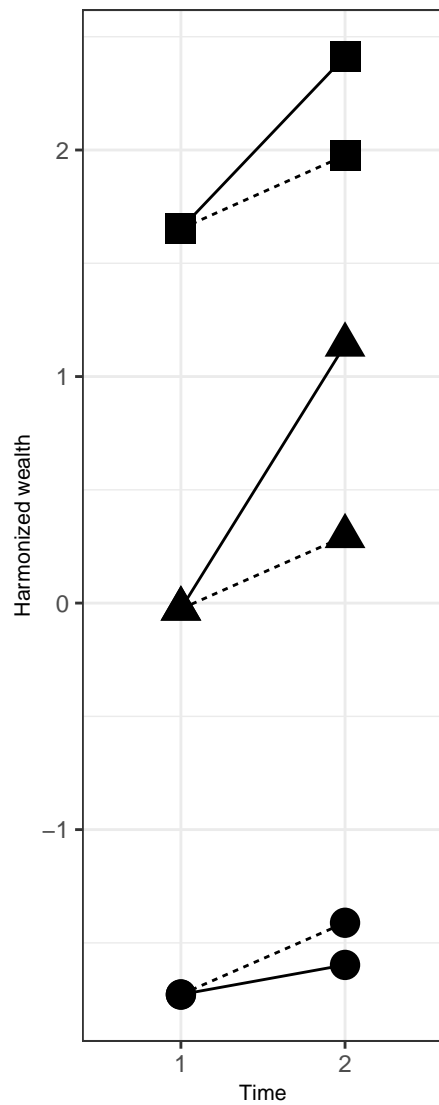
S2Fig 68:

Example with $w_1 = N(0,1)$

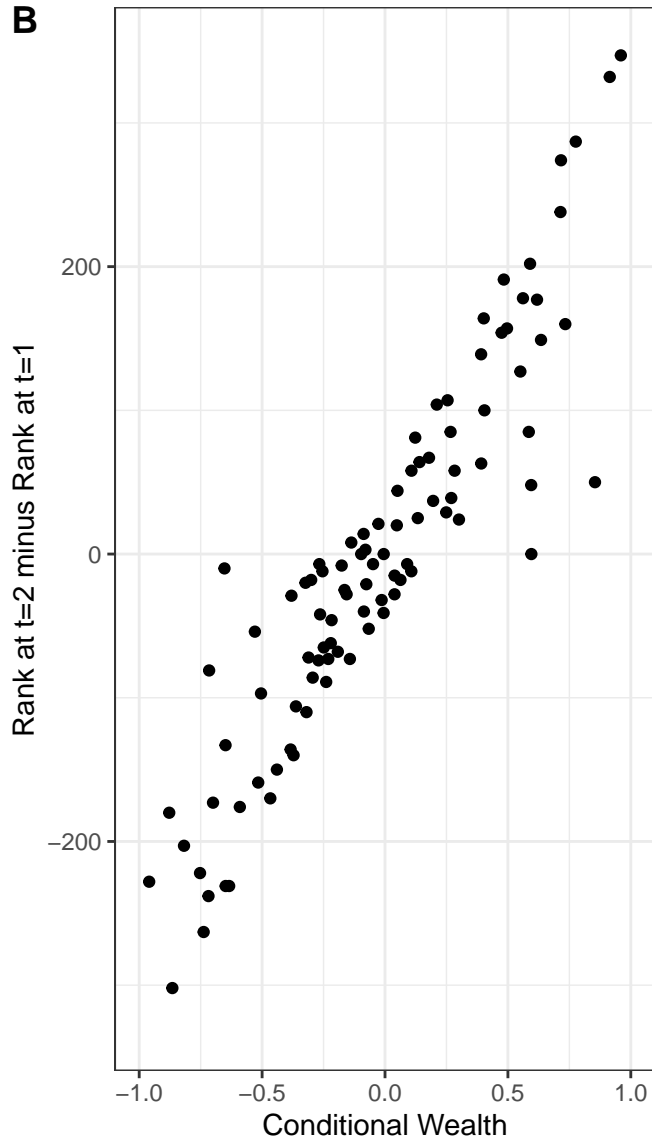
$w_2 = 0.3 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



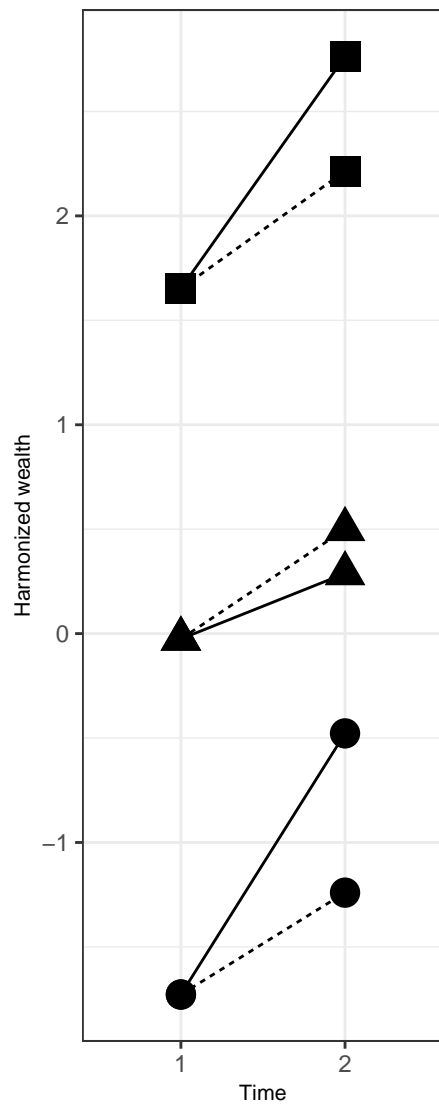
S2Fig 69:

Example with $w_1 = N(0,1)$

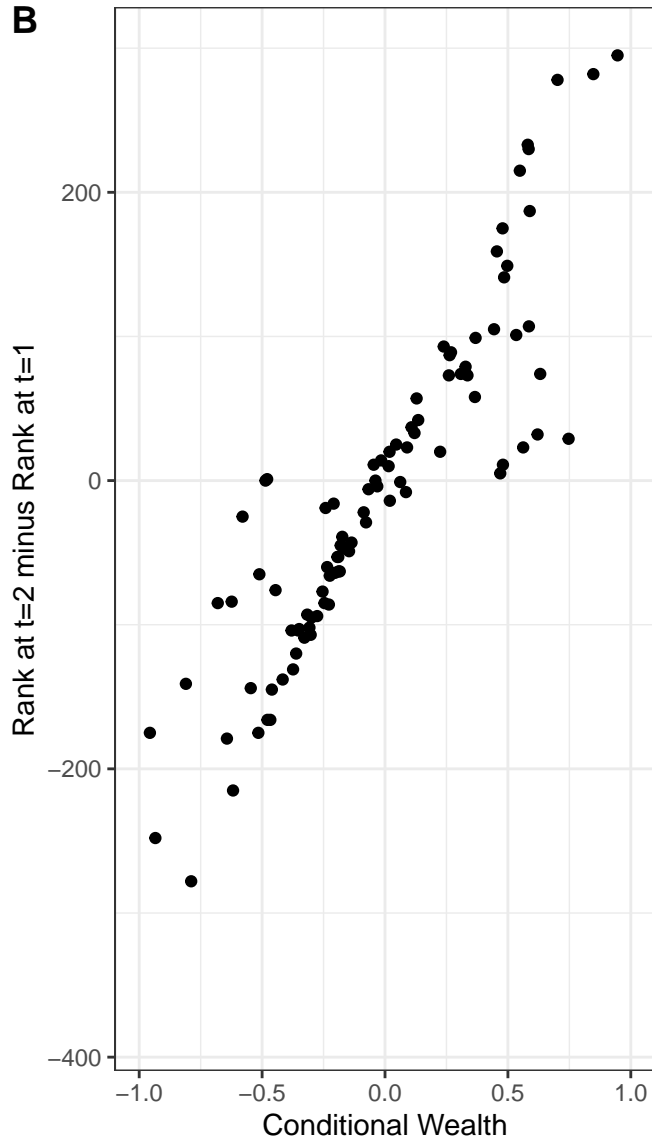
$w_2 = 0.5 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



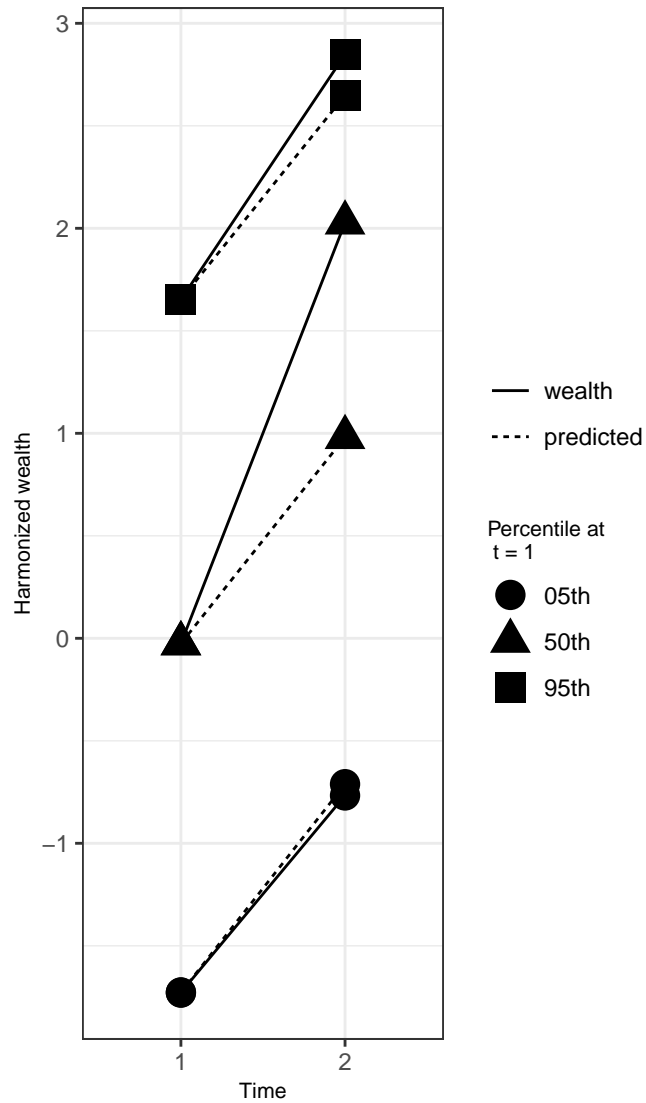
S2Fig 70:

Example with $w_1 = N(0,1)$

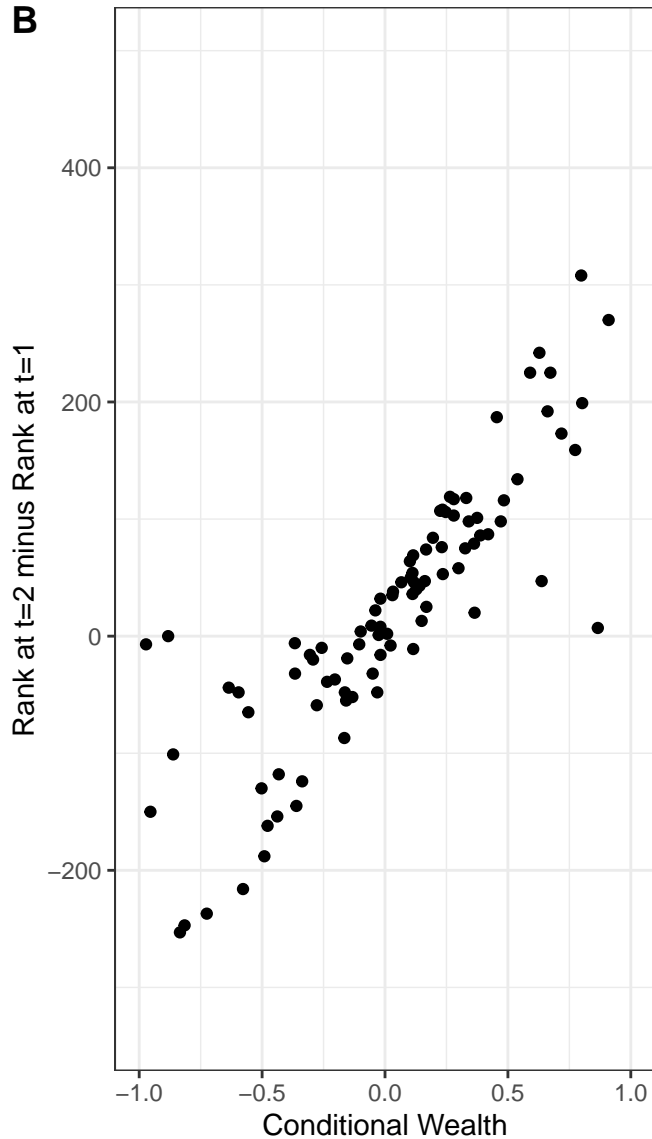
$w_2 = 1 + 1 \cdot w_1 + N(0,0.5)$

Ratio of variance at time 2: time 1 = 1.3

A



B



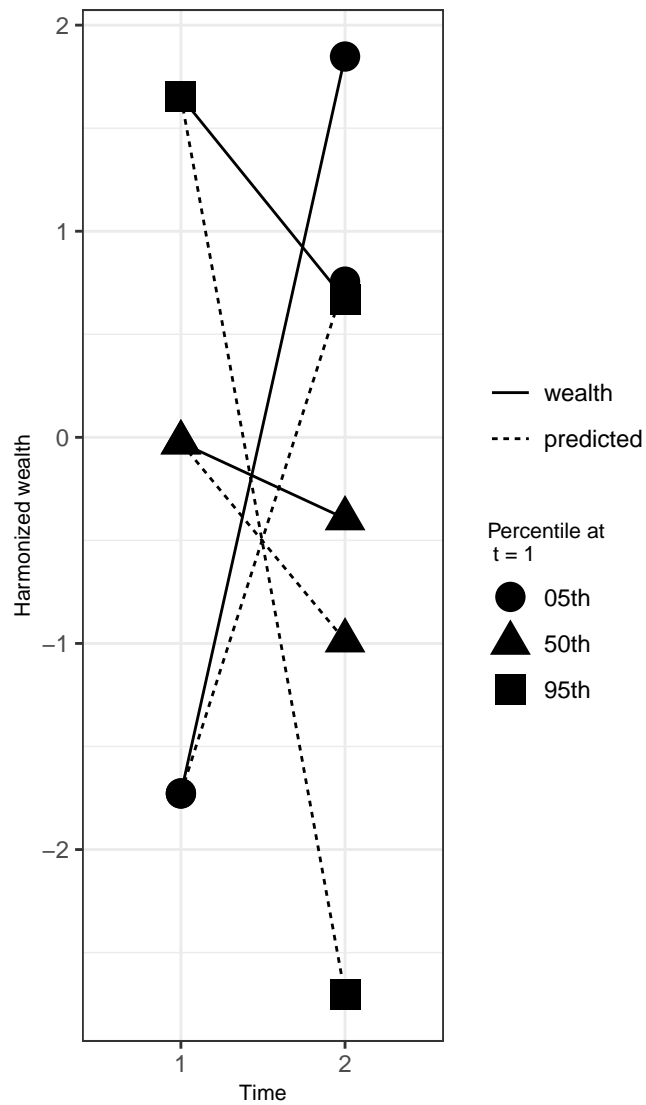
S2Fig 71:

Example with $w_1 = N(0,1)$

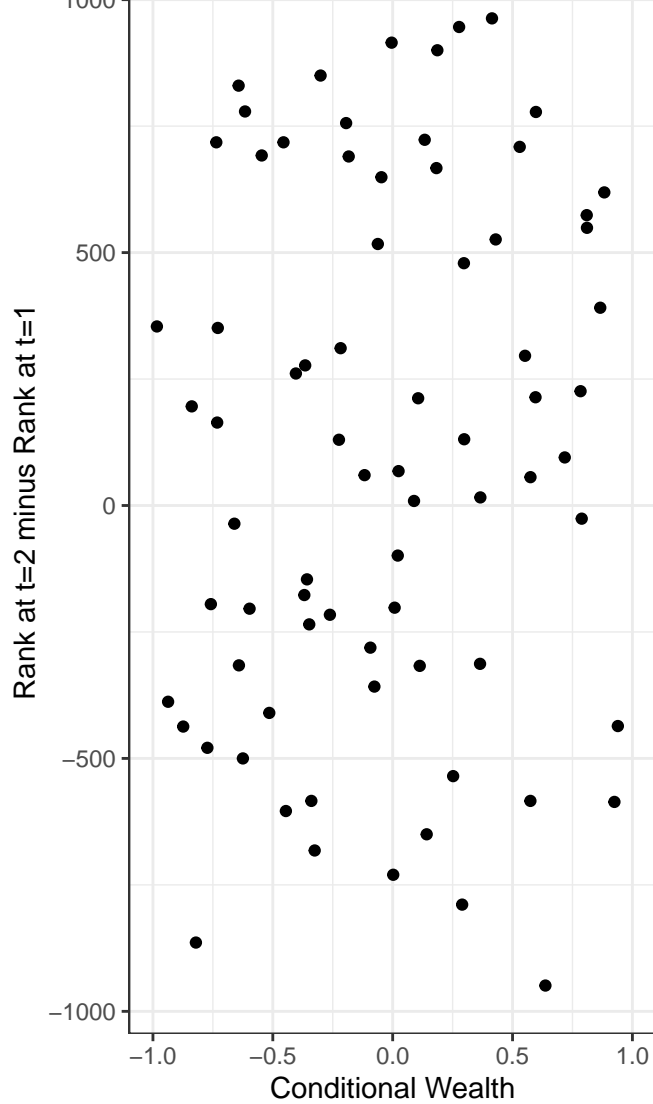
$w_2 = -1 + -1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.1

A



B



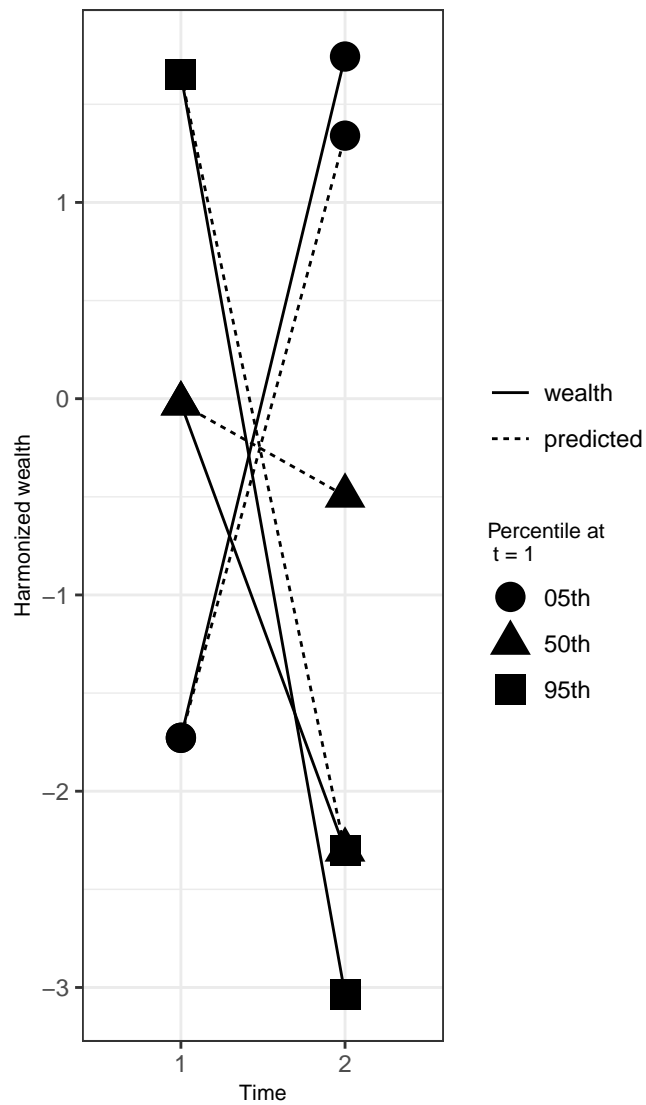
S2Fig 72:

Example with $w_1 = N(0,1)$

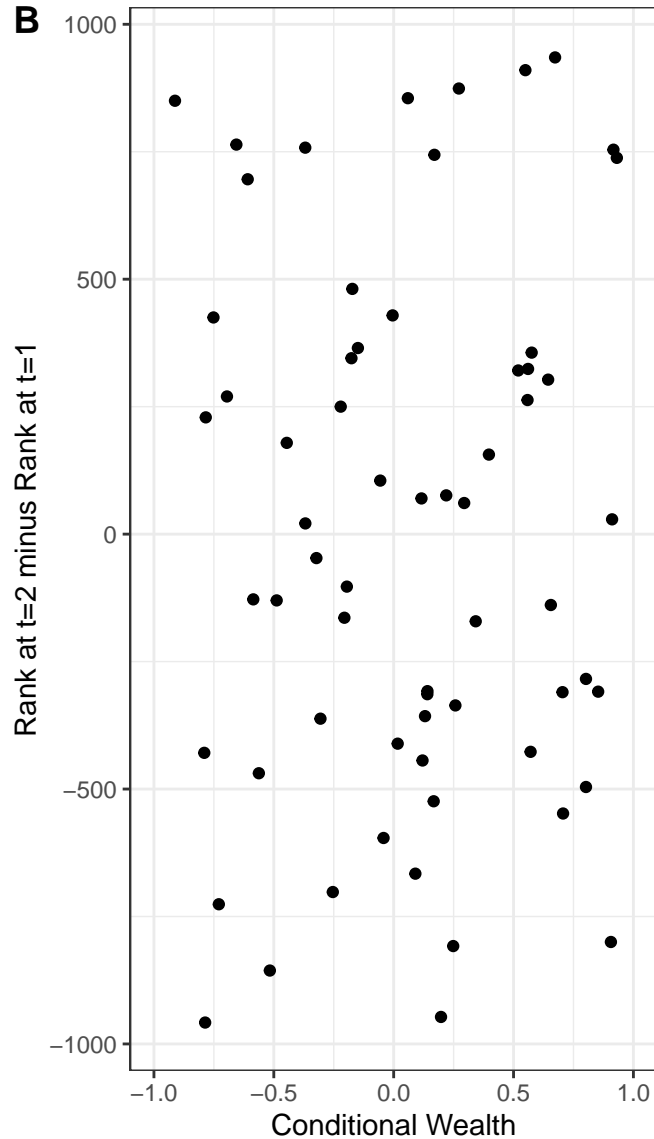
$w_2 = -0.5 + -1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.3

A



B



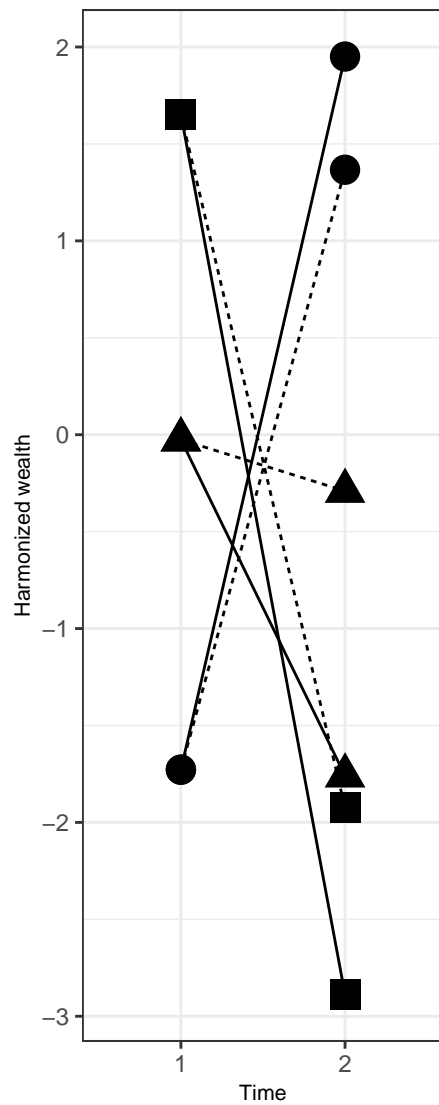
S2Fig 73:

Example with $w_1 = N(0,1)$

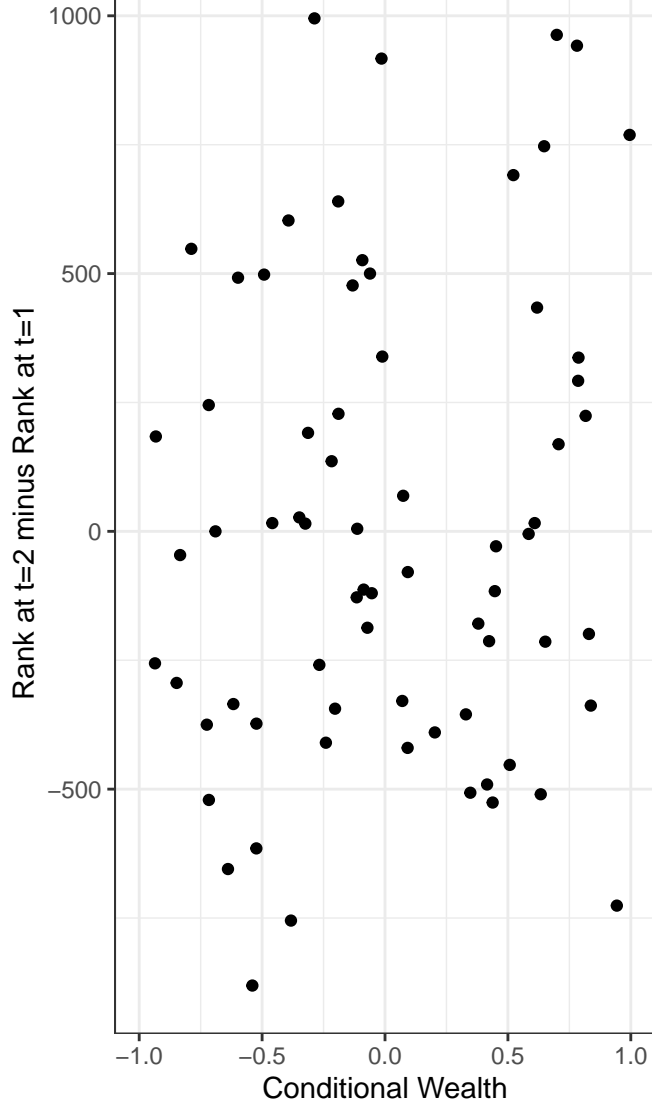
$w_2 = -0.3 + -1*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2

A



B



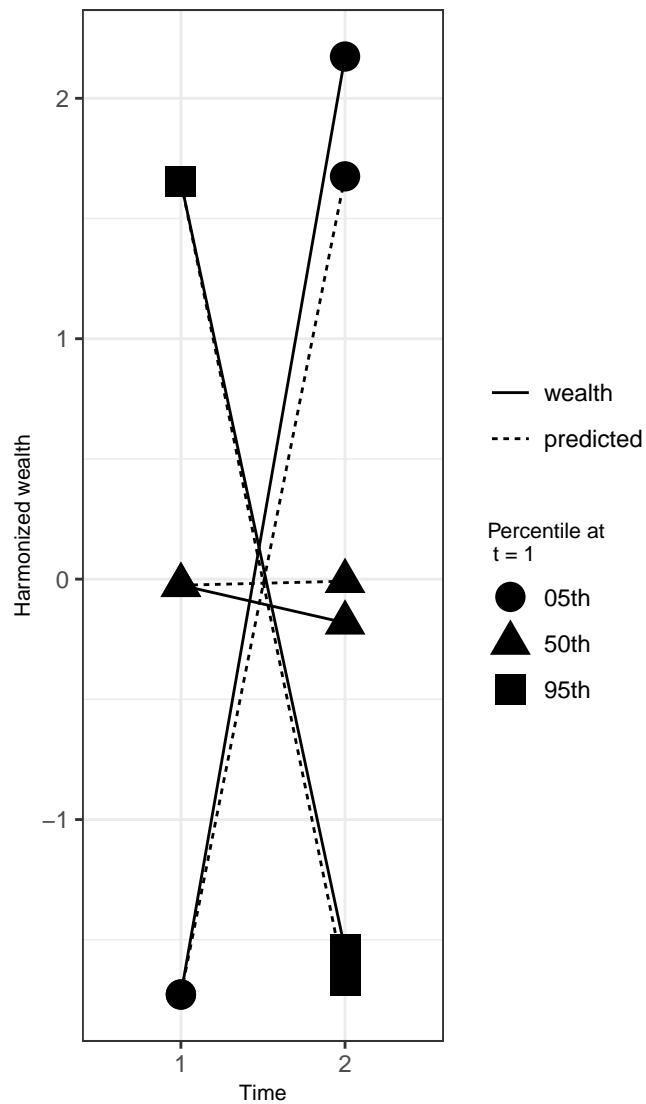
S2Fig 74:

Example with $w_1 = N(0,1)$

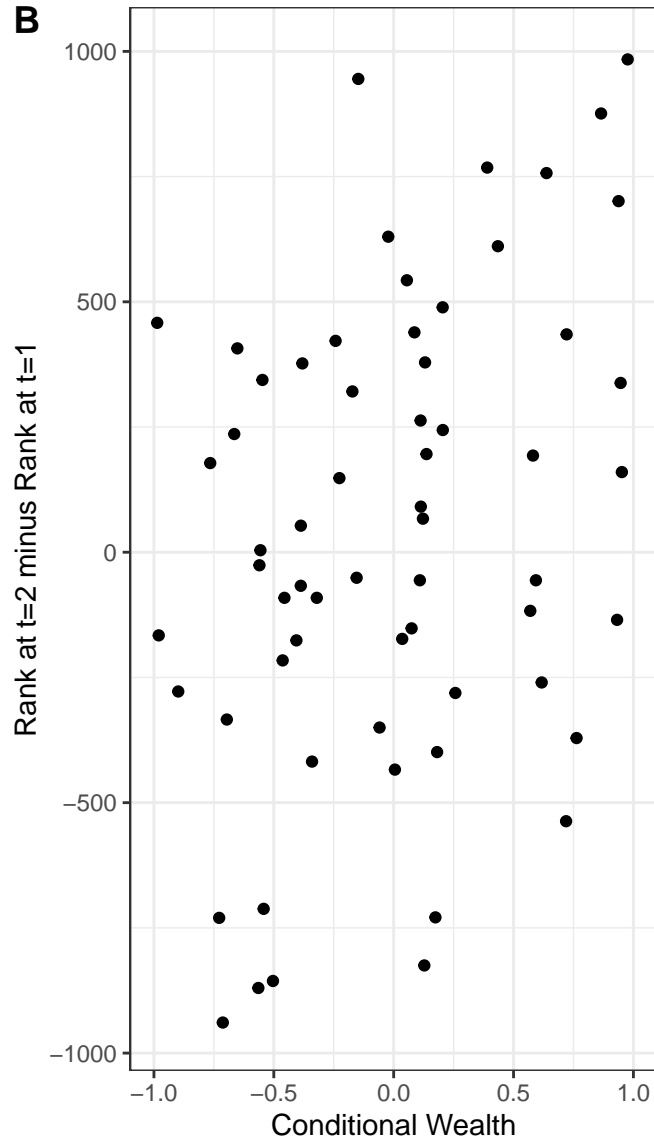
$w_2 = 0 + -1*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2

A



B



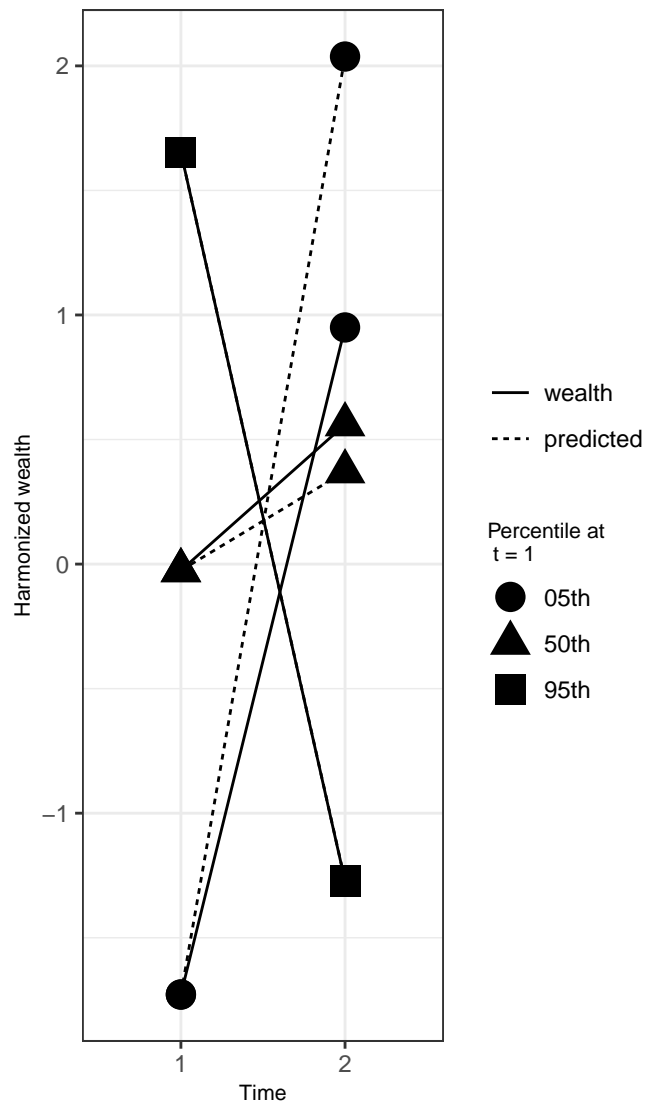
S2Fig 75:

Example with $w_1 = N(0,1)$

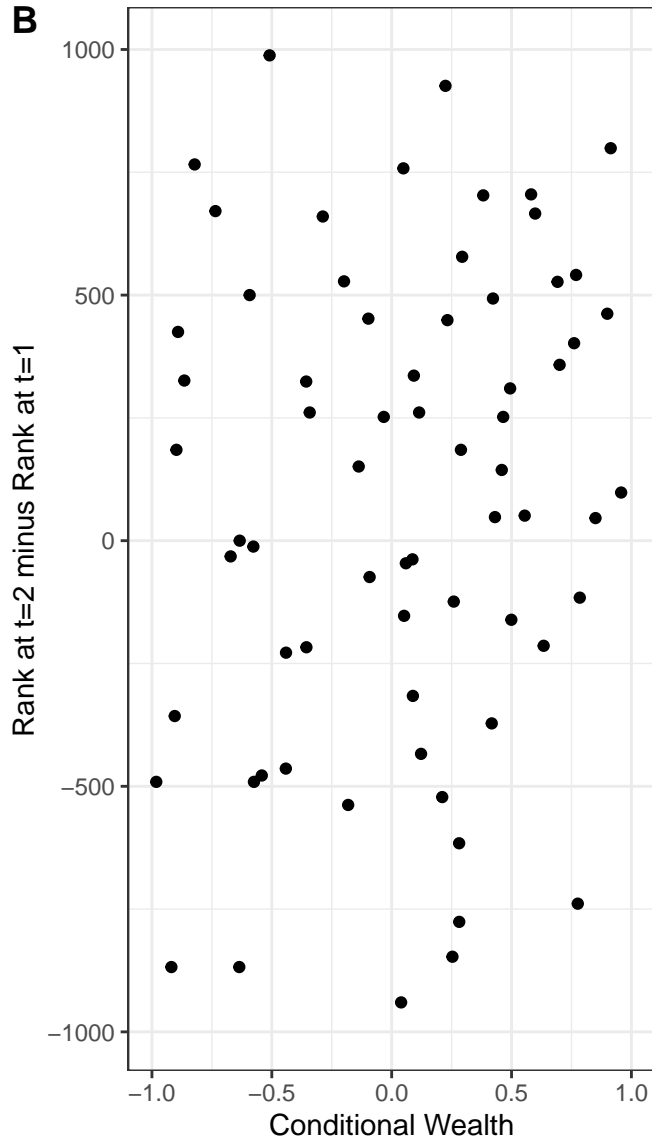
$w_2 = 0.3 + -1 * w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.9

A



B



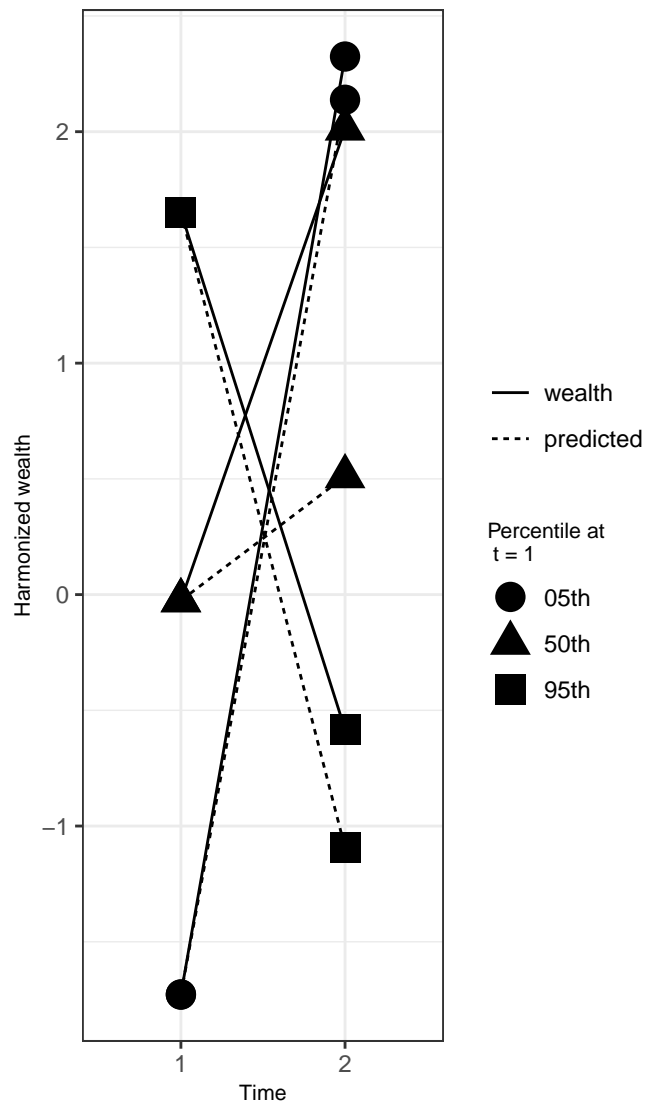
S2Fig 76:

Example with $w_1 = N(0,1)$

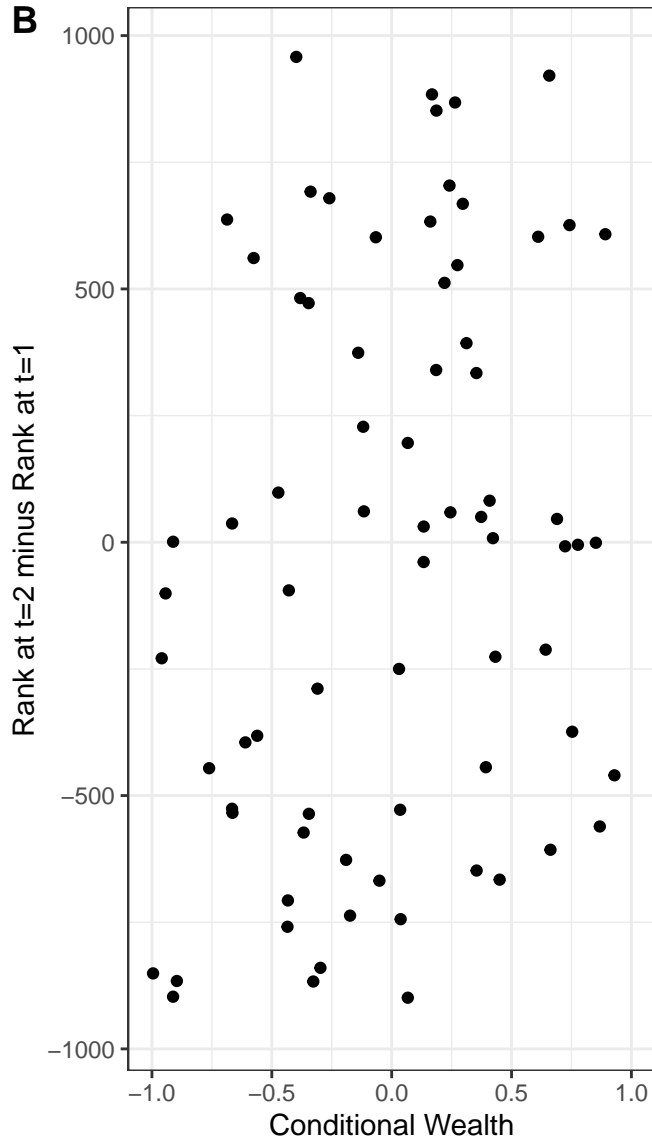
$w_2 = 0.5 + -1*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.9

A



B



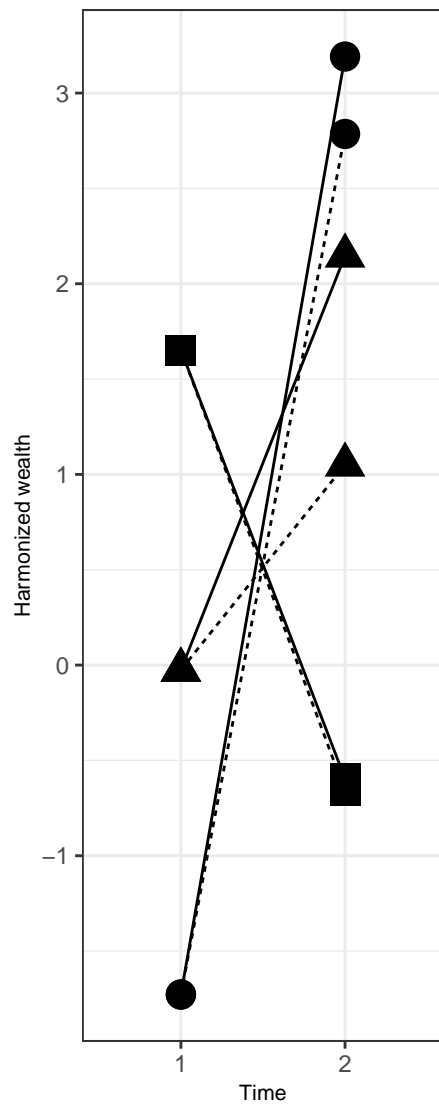
S2Fig 77:

Example with $w_1 = N(0,1)$

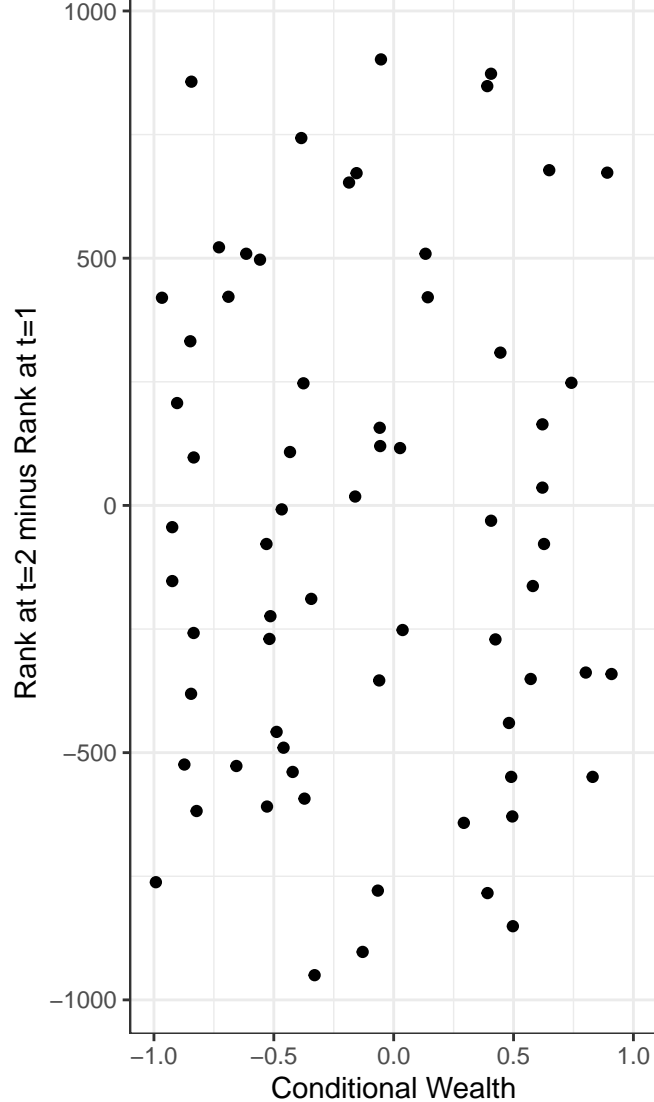
$w_2 = 1 + -1*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.1

A



B



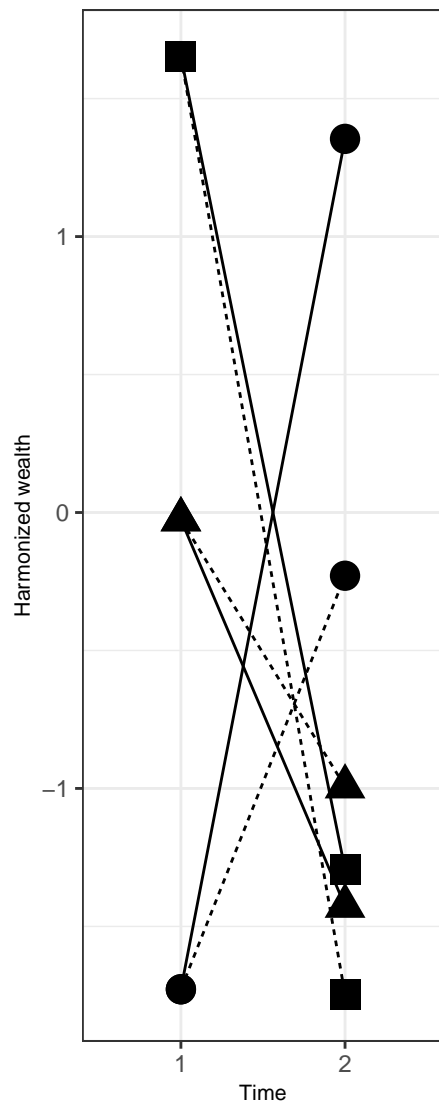
S2Fig 78:

Example with $w_1 = N(0,1)$

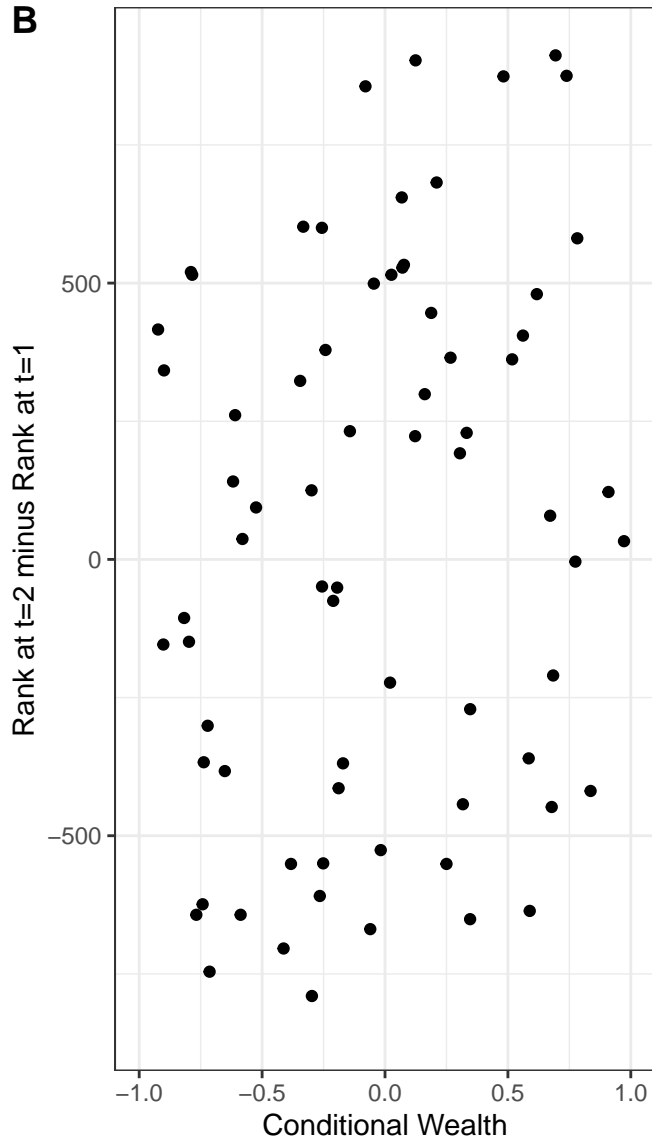
$w_2 = -1 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



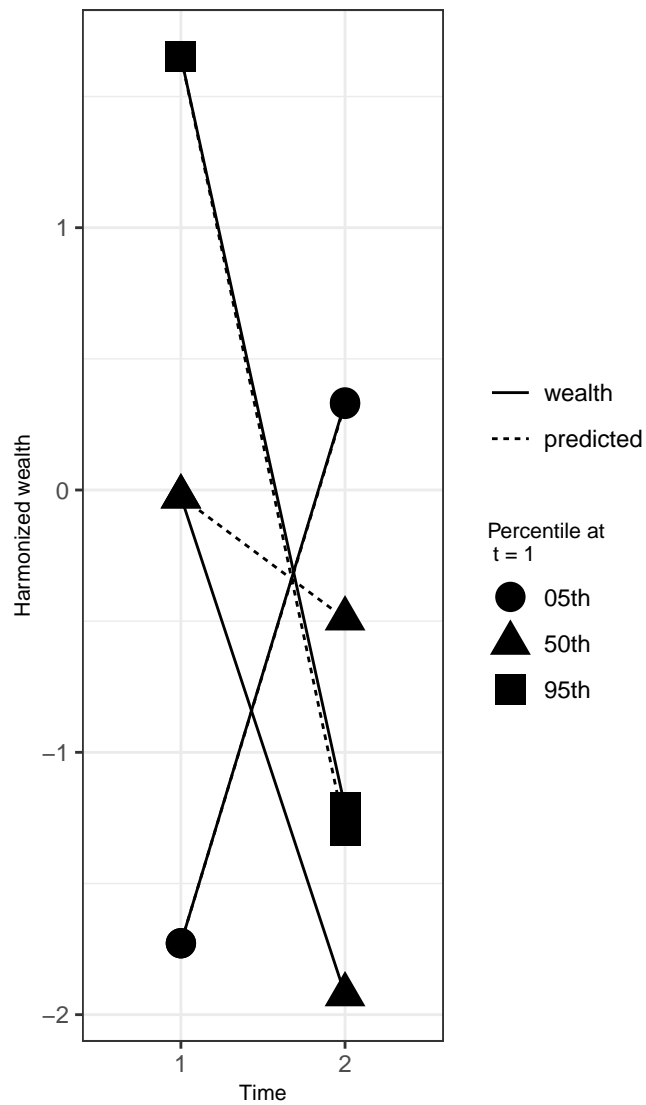
S2Fig 79:

Example with $w_1 = N(0,1)$

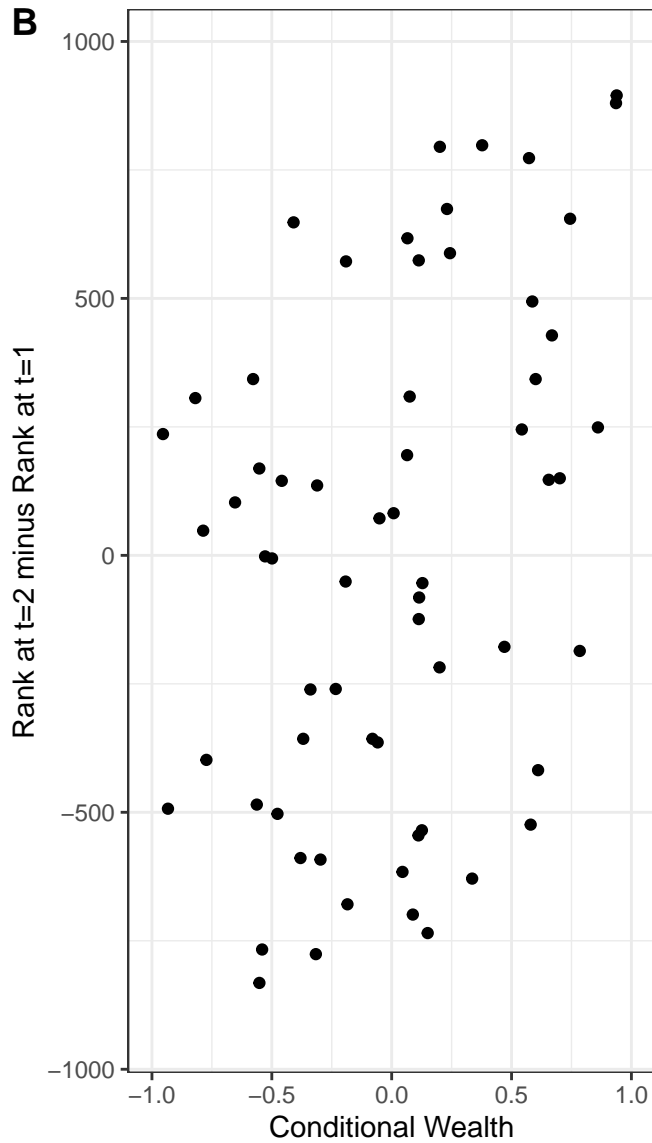
$w_2 = -0.5 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



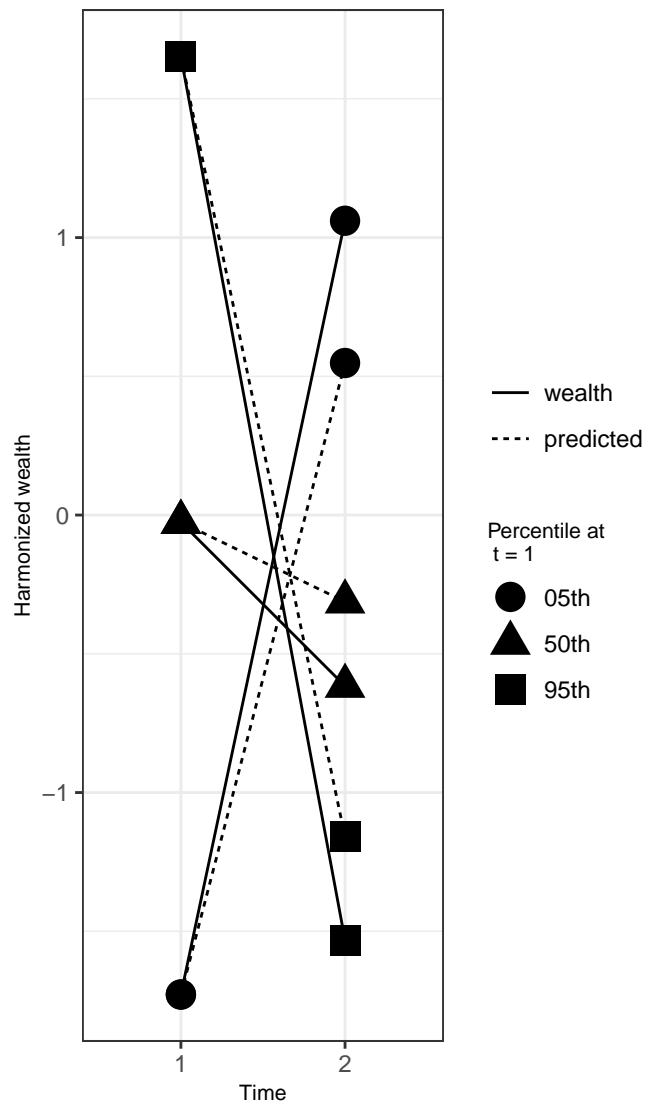
S2Fig 80:

Example with $w_1 = N(0,1)$

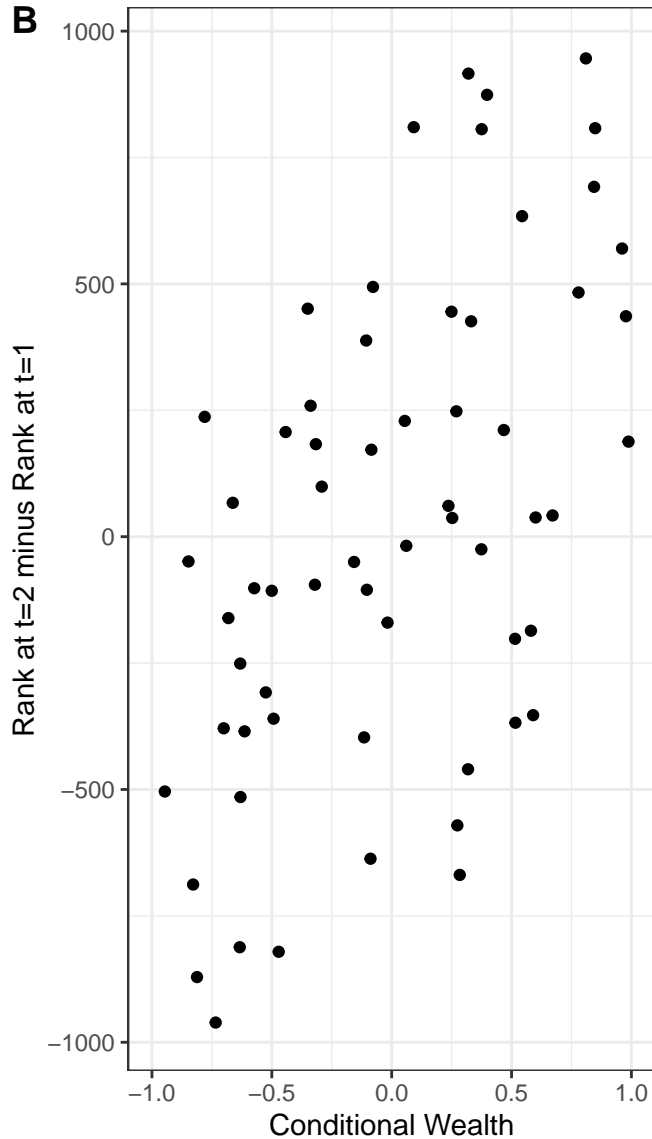
$w_2 = -0.3 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.3

A



B



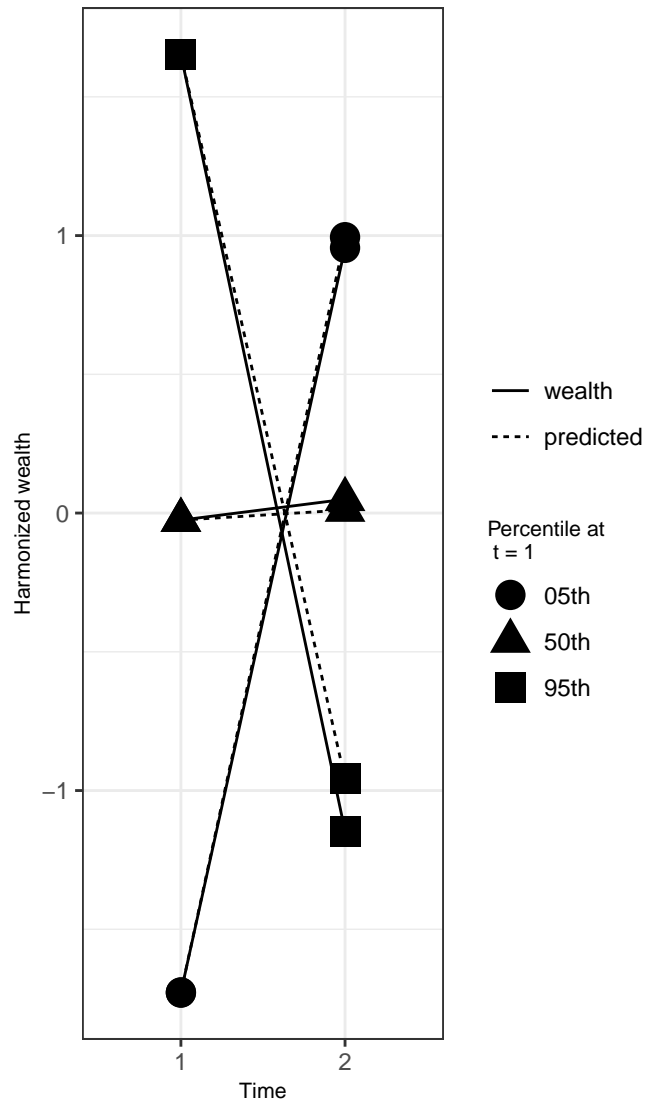
S2Fig 81:

Example with $w_1 = N(0,1)$

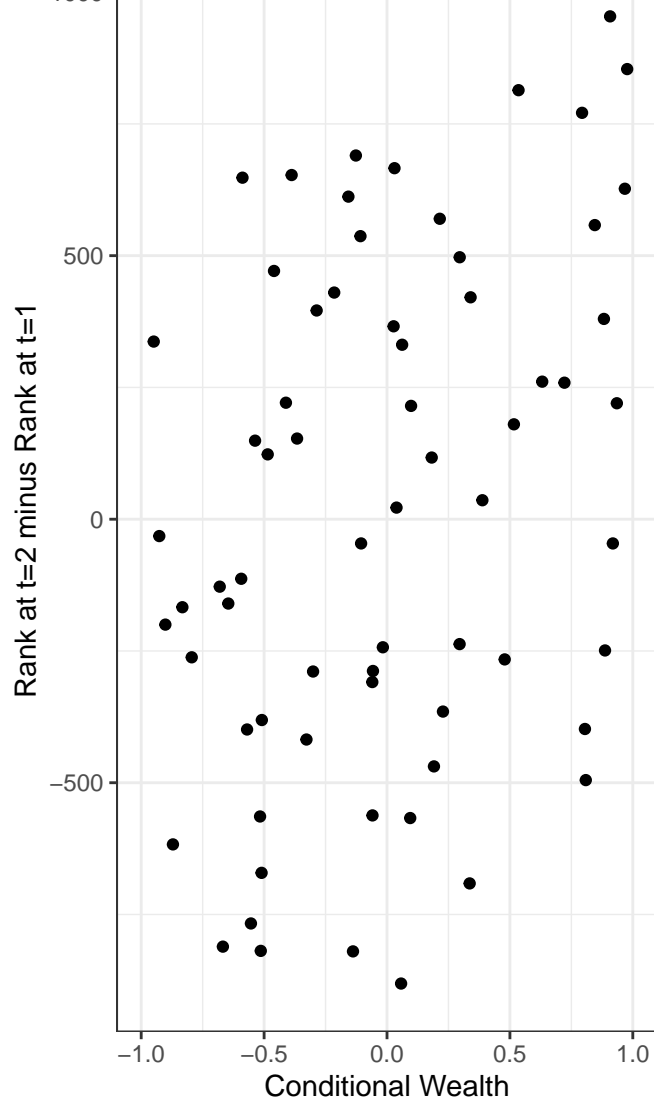
$w_2 = 0 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.3

A



B



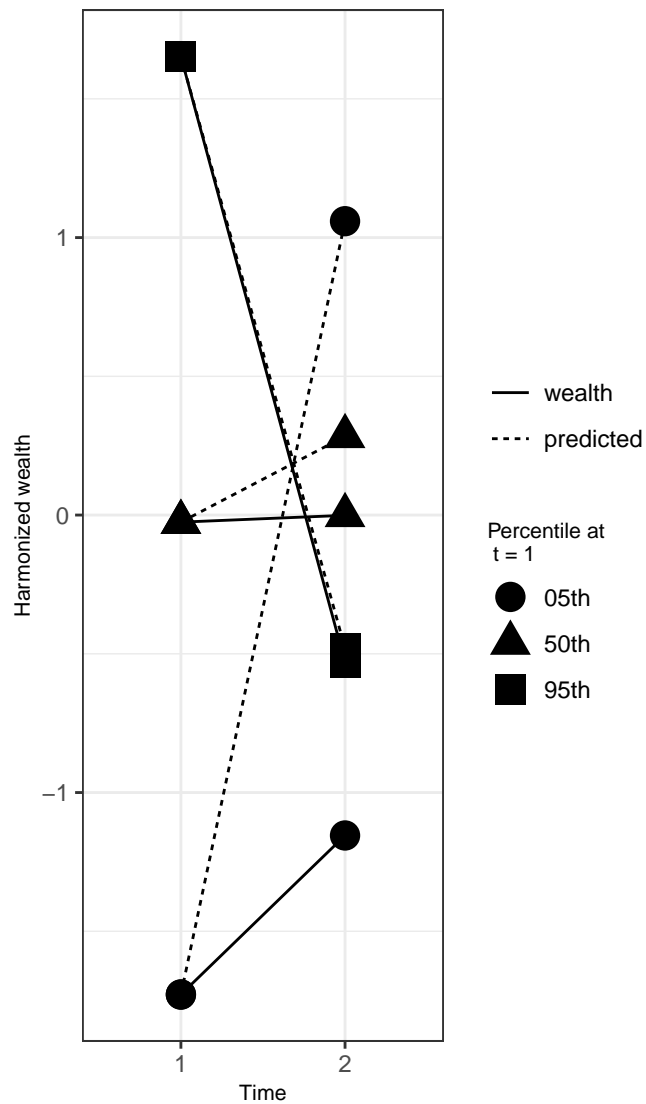
S2Fig 82:

Example with $w_1 = N(0,1)$

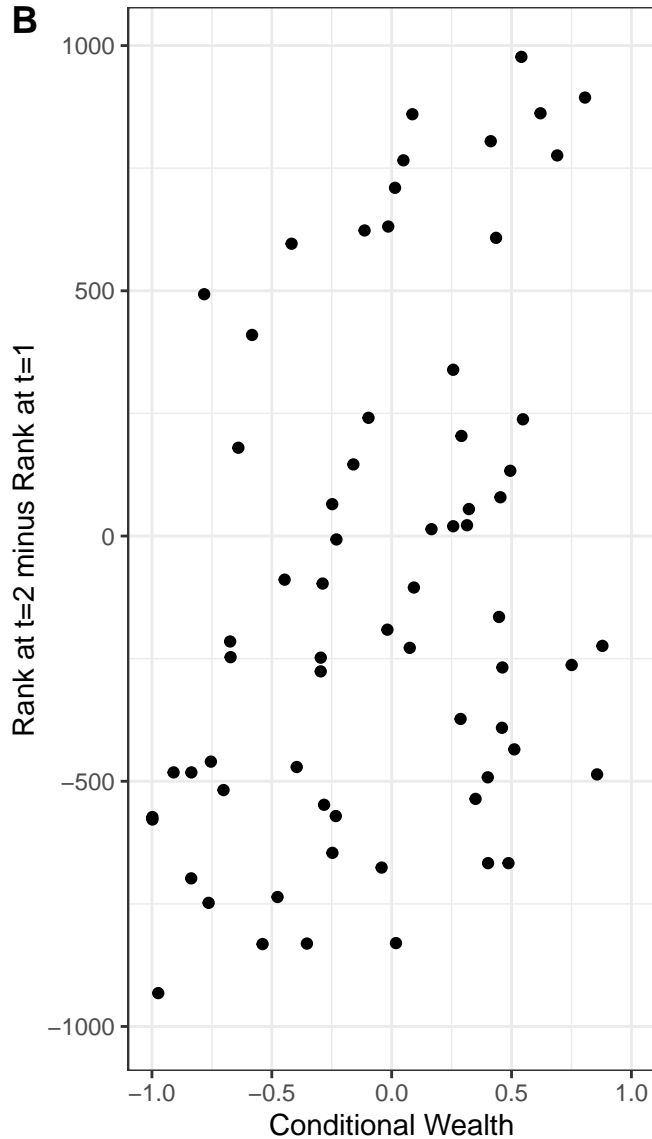
$w_2 = 0.3 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



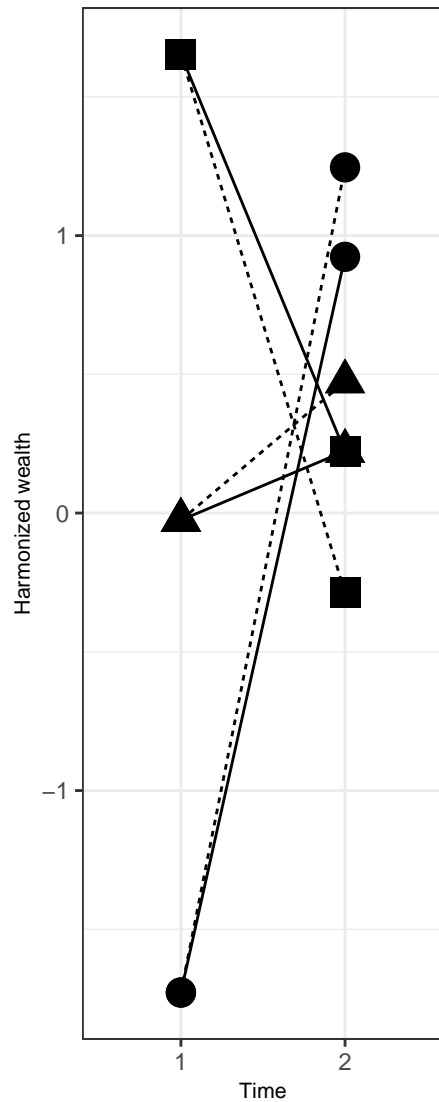
S2Fig 83:

Example with $w_1 = N(0,1)$

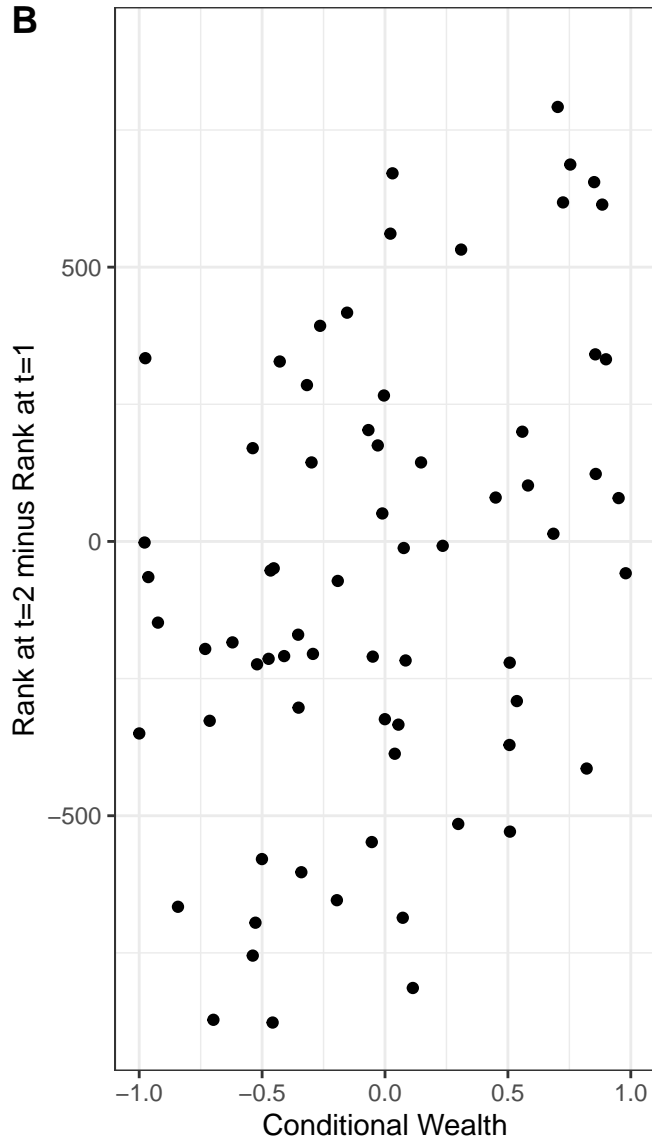
$w_2 = 0.5 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



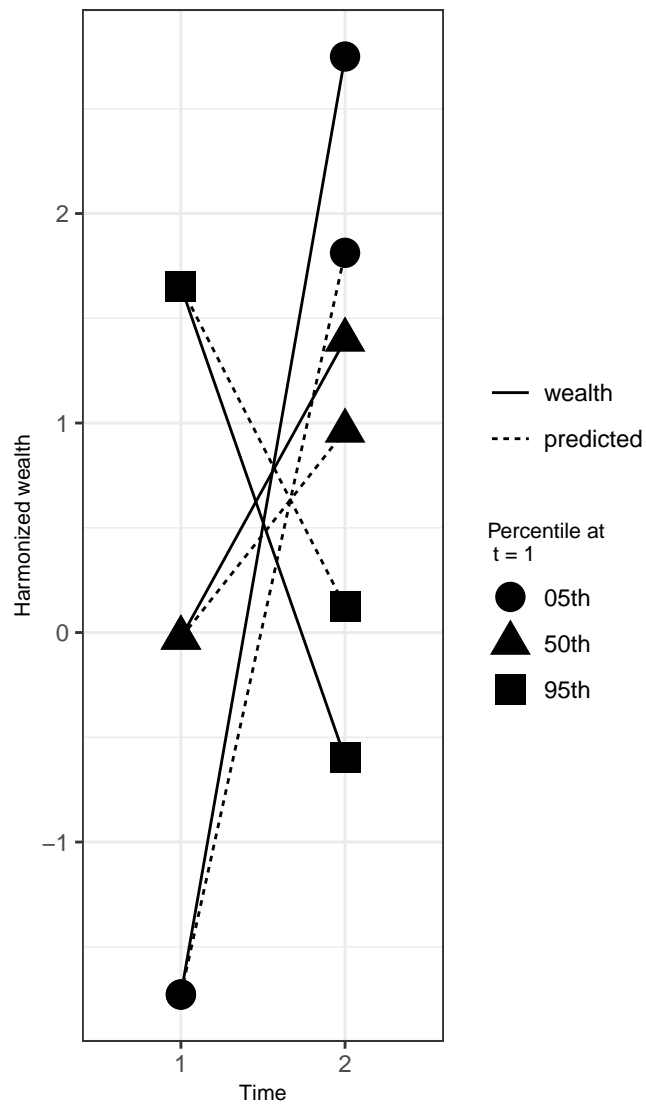
S2Fig 84:

Example with $w_1 = N(0,1)$

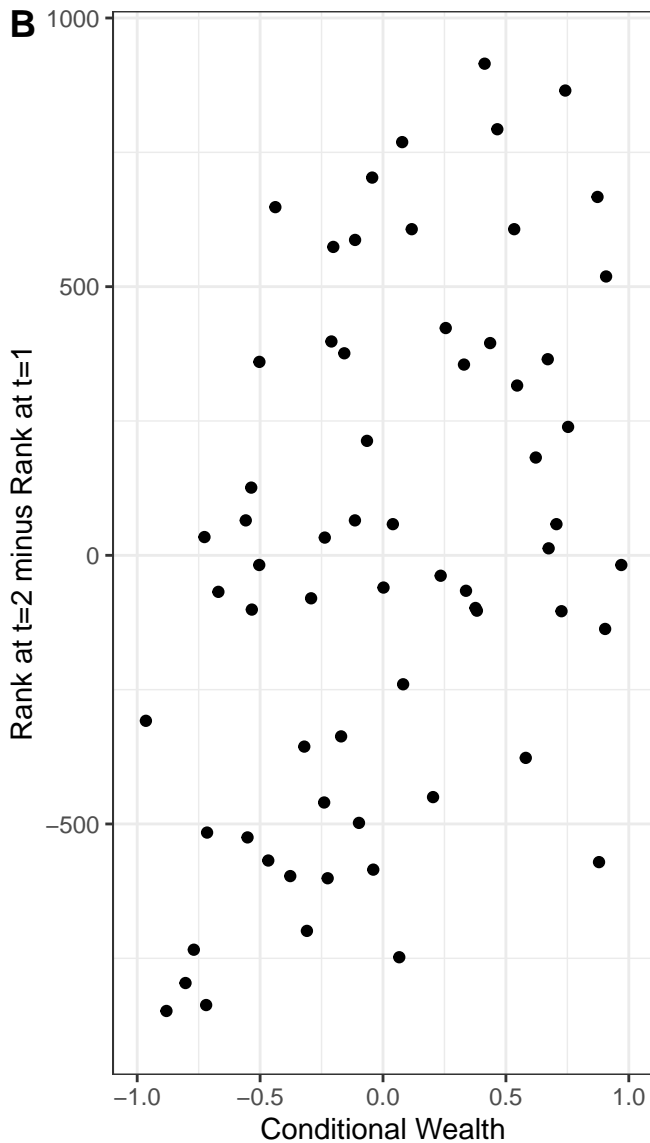
$w_2 = 1 + -0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.3

A



B



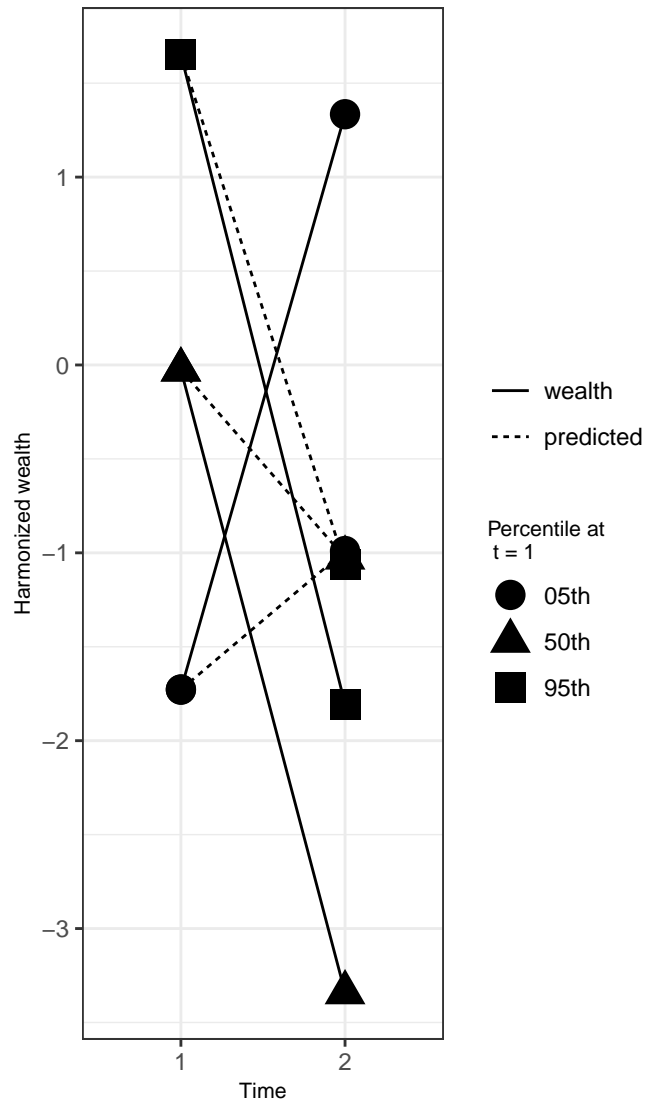
S2Fig 85:

Example with $w_1 = N(0,1)$

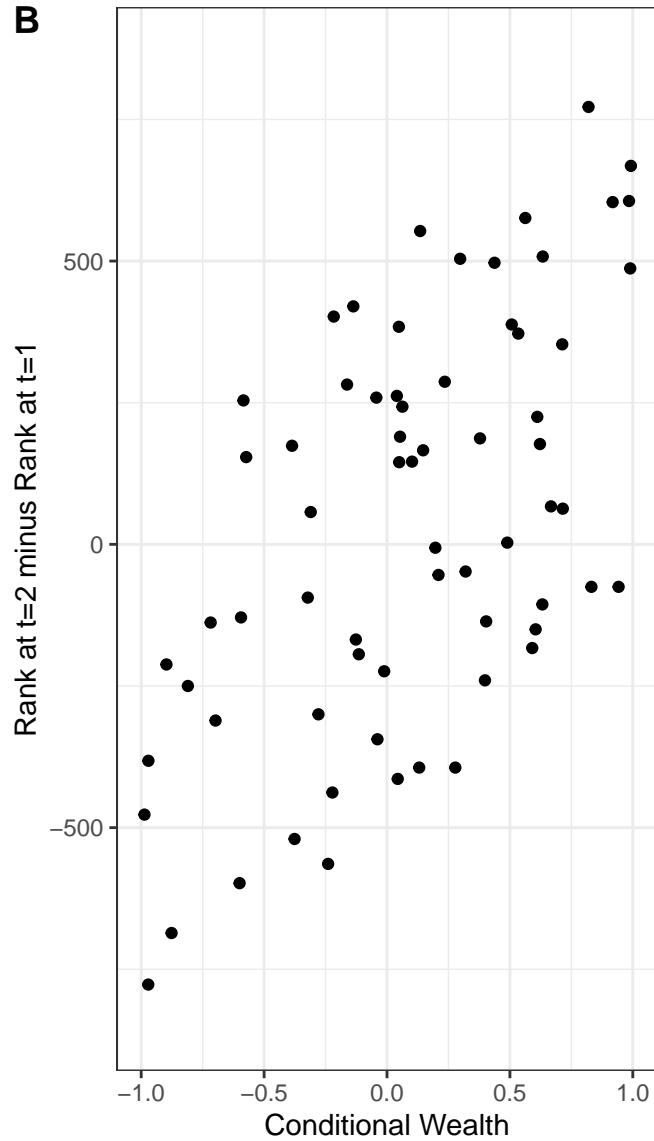
$w_2 = -1 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.1

A



B



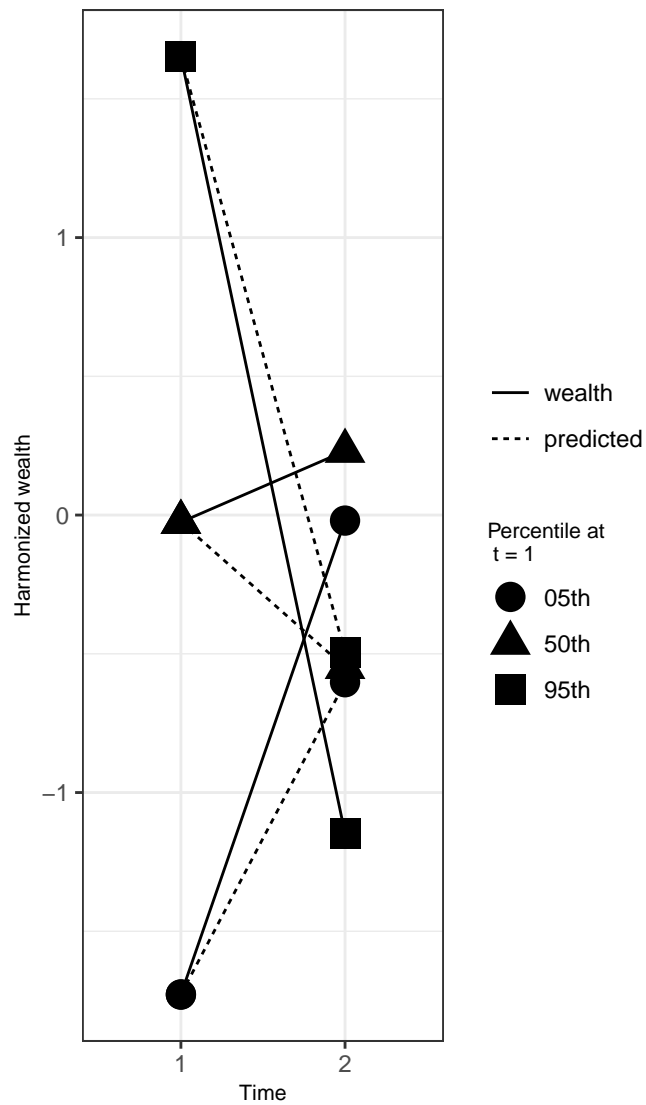
S2Fig 86:

Example with $w_1 = N(0,1)$

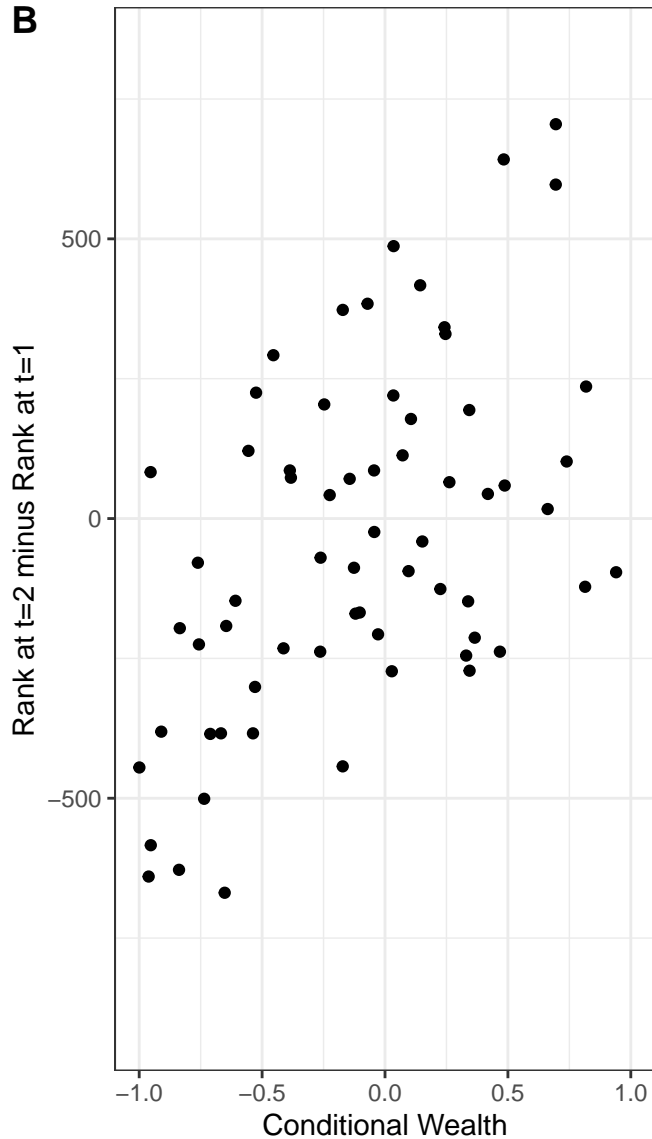
$w_2 = -0.5 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1

A



B



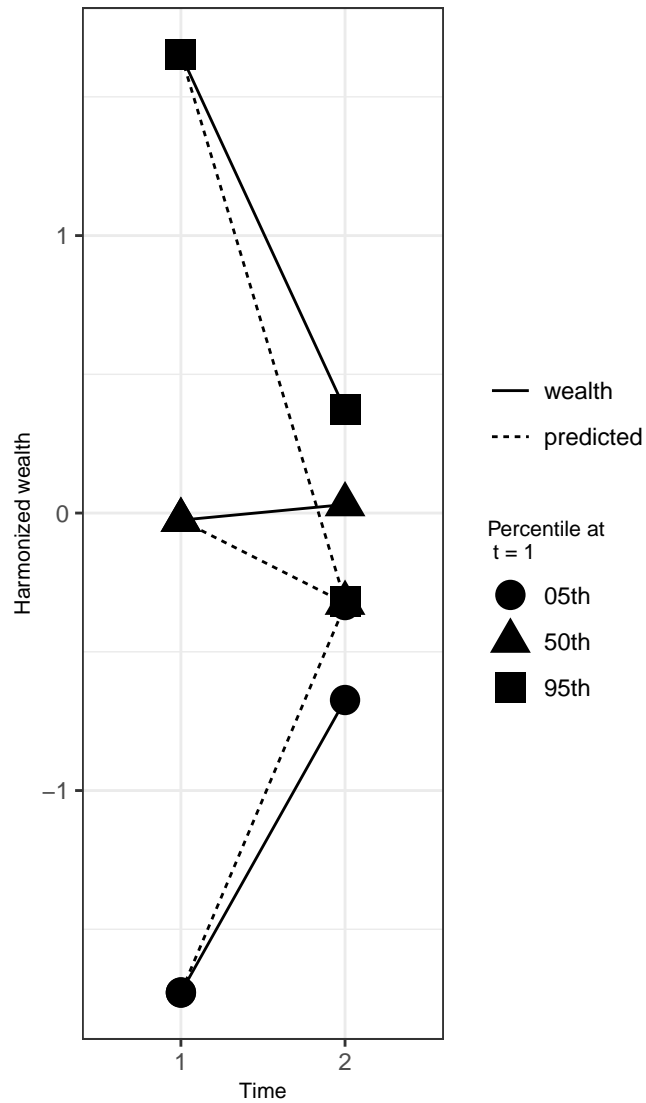
S2Fig 87:

Example with $w_1 = N(0,1)$

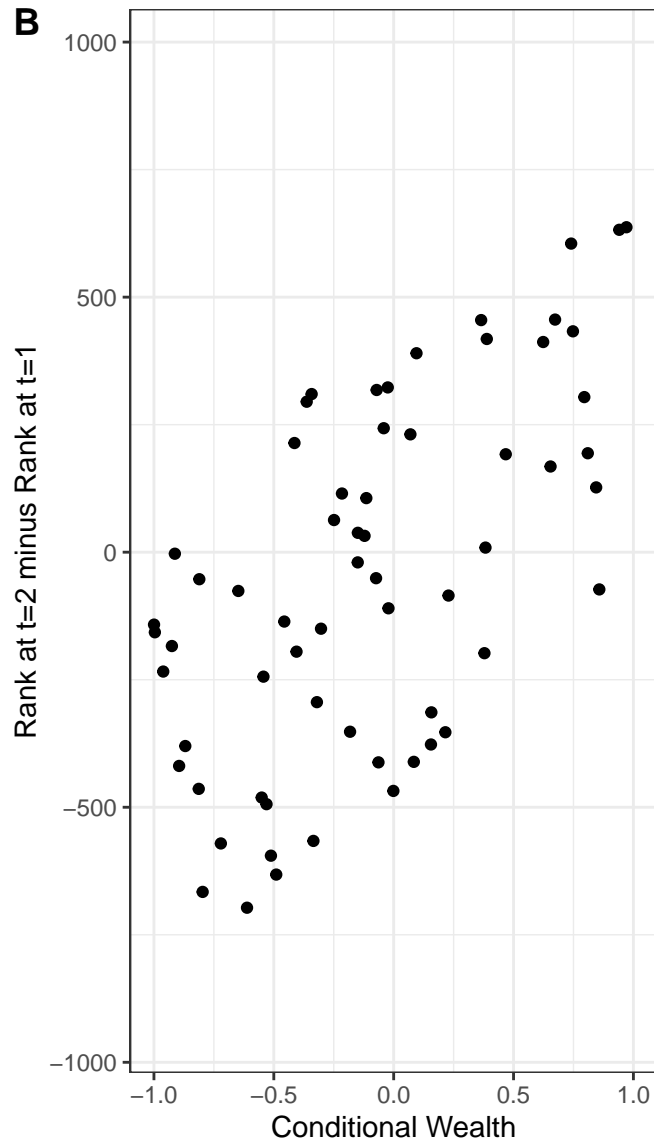
$w_2 = -0.3 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1

A



B



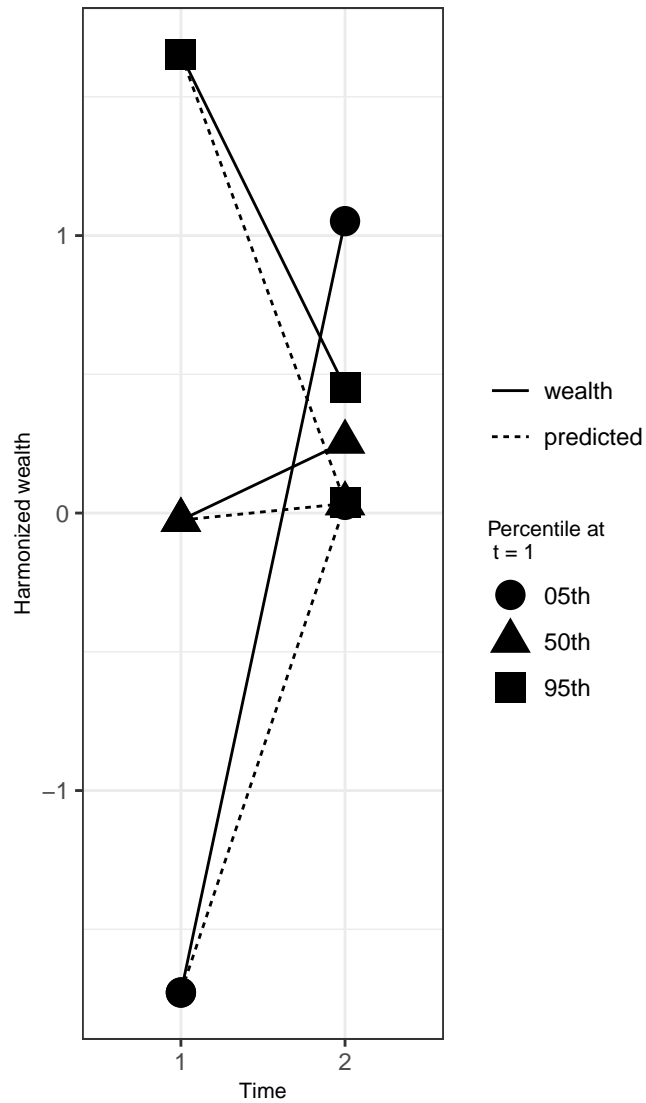
S2Fig 88:

Example with $w_1 = N(0,1)$

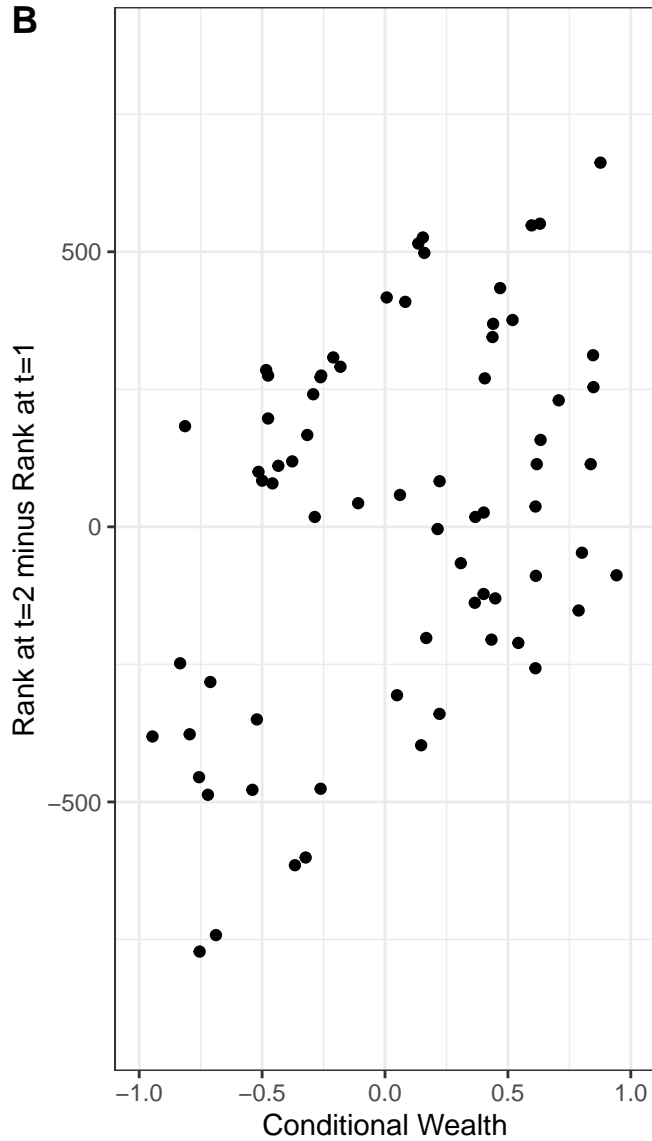
$w_2 = 0 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1

A



B



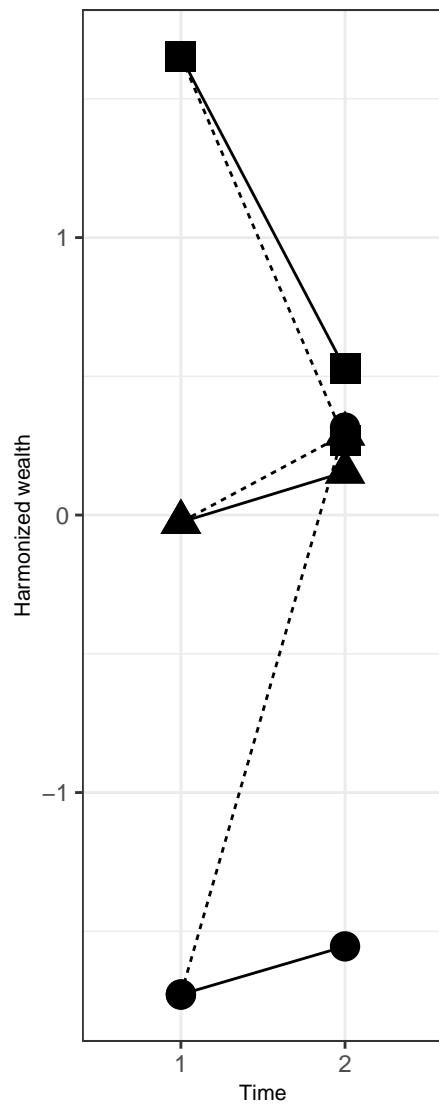
S2Fig 89:

Example with $w_1 = N(0,1)$

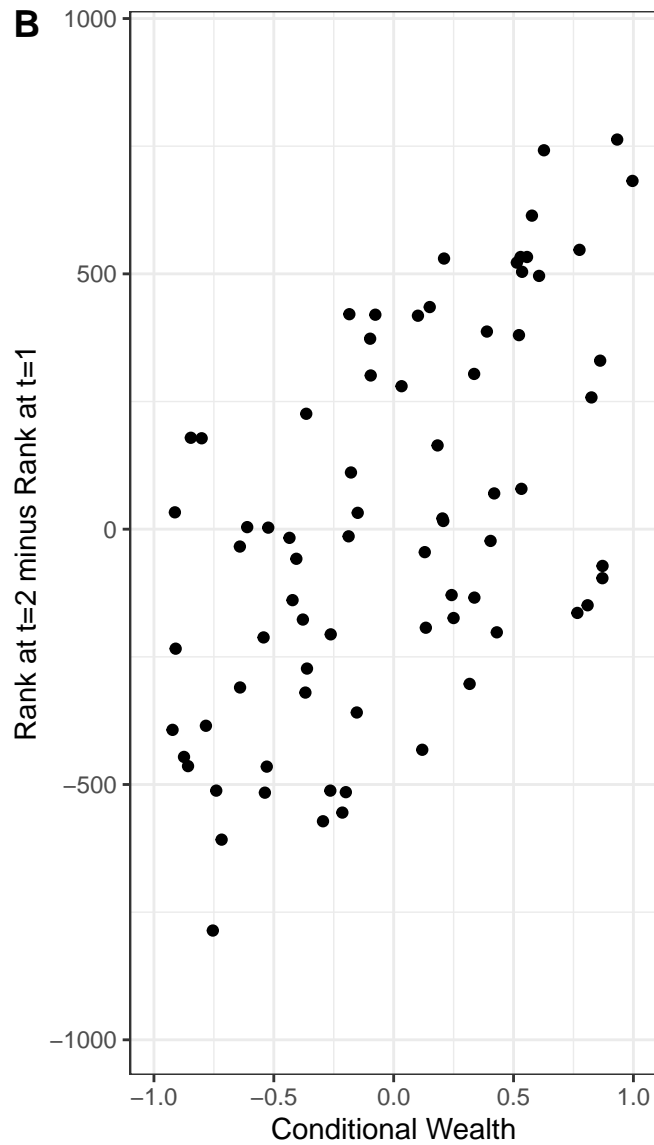
$w_2 = 0.3 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 0.9

A



B



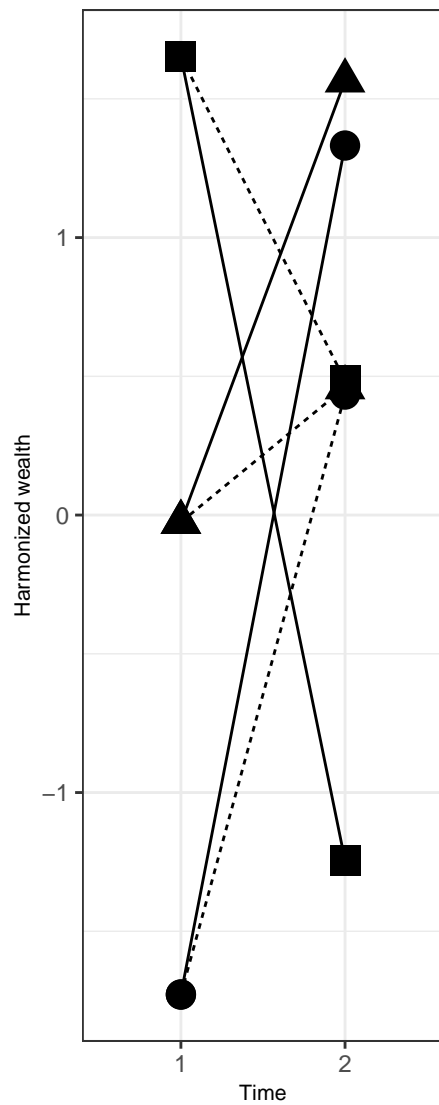
S2Fig 90:

Example with $w_1 = N(0,1)$

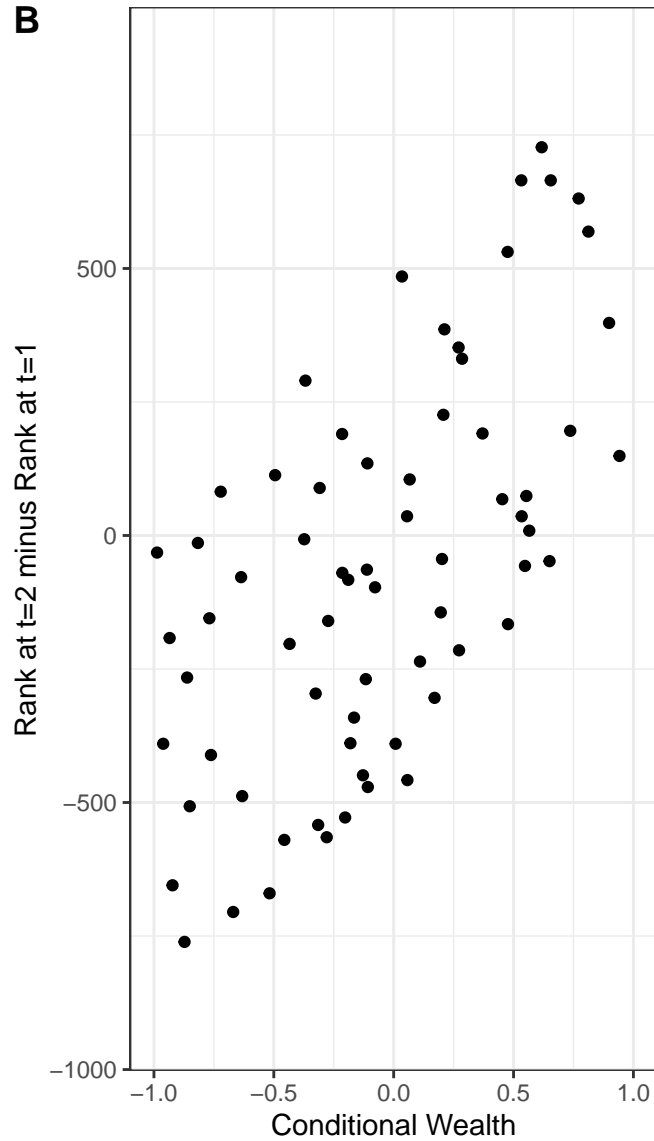
$w_2 = 0.5 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 0.9

A



B



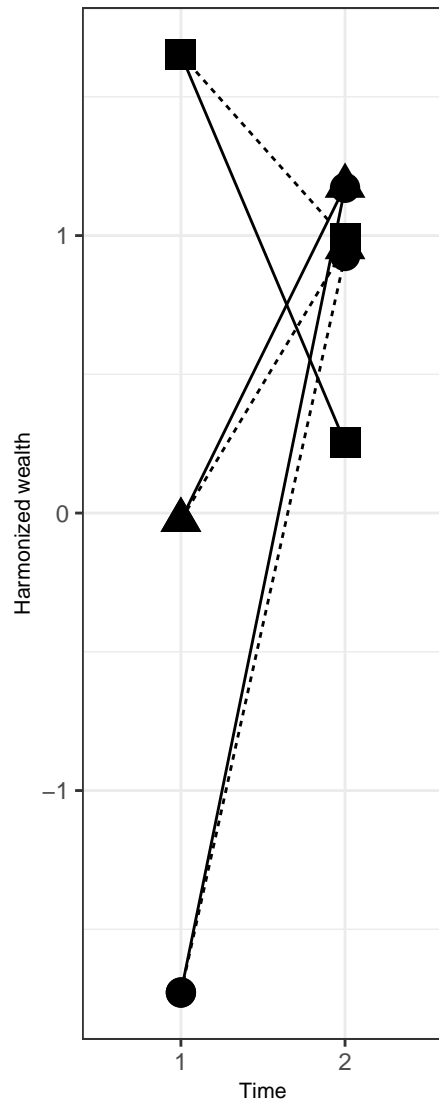
S2Fig 91:

Example with $w_1 = N(0,1)$

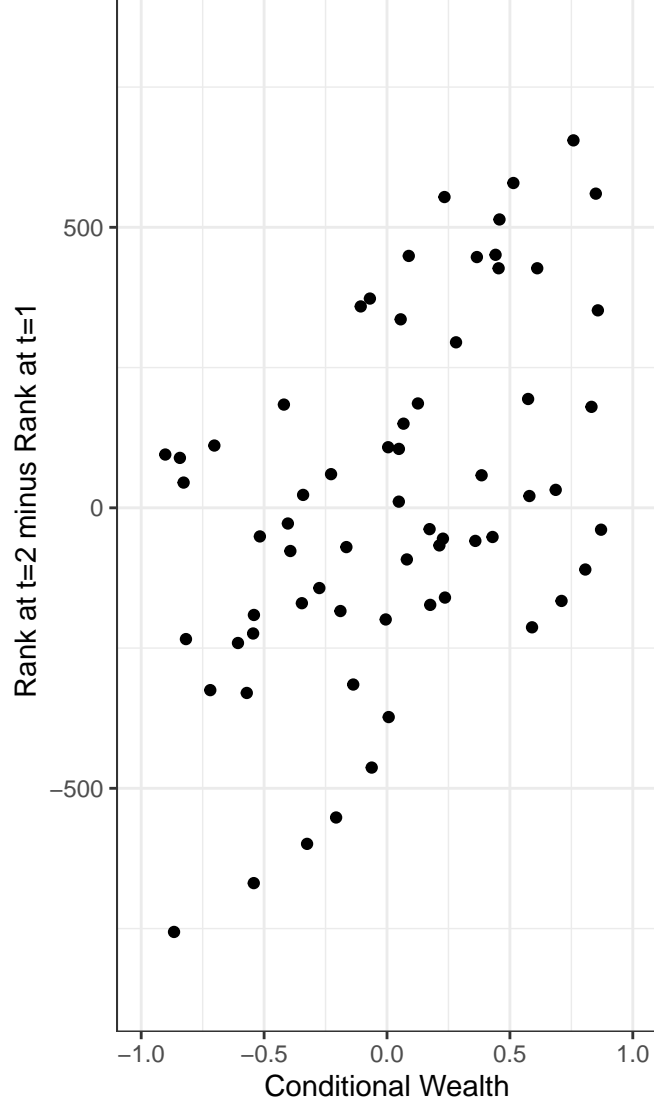
$w_2 = 1 + 0 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1

A



B



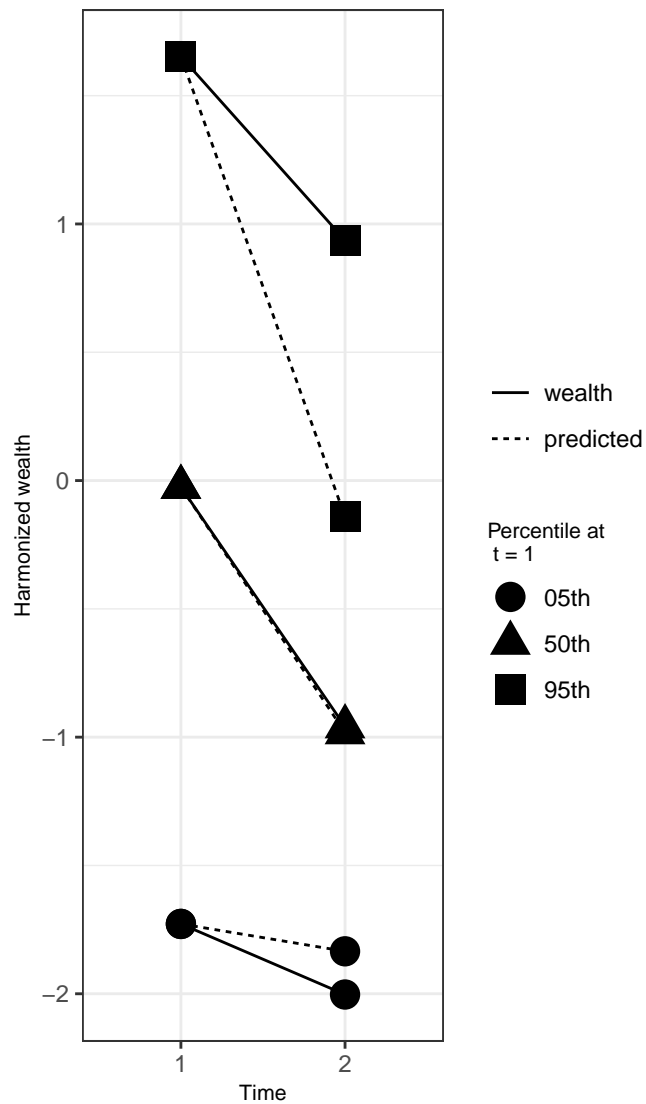
S2Fig 92:

Example with $w_1 = N(0,1)$

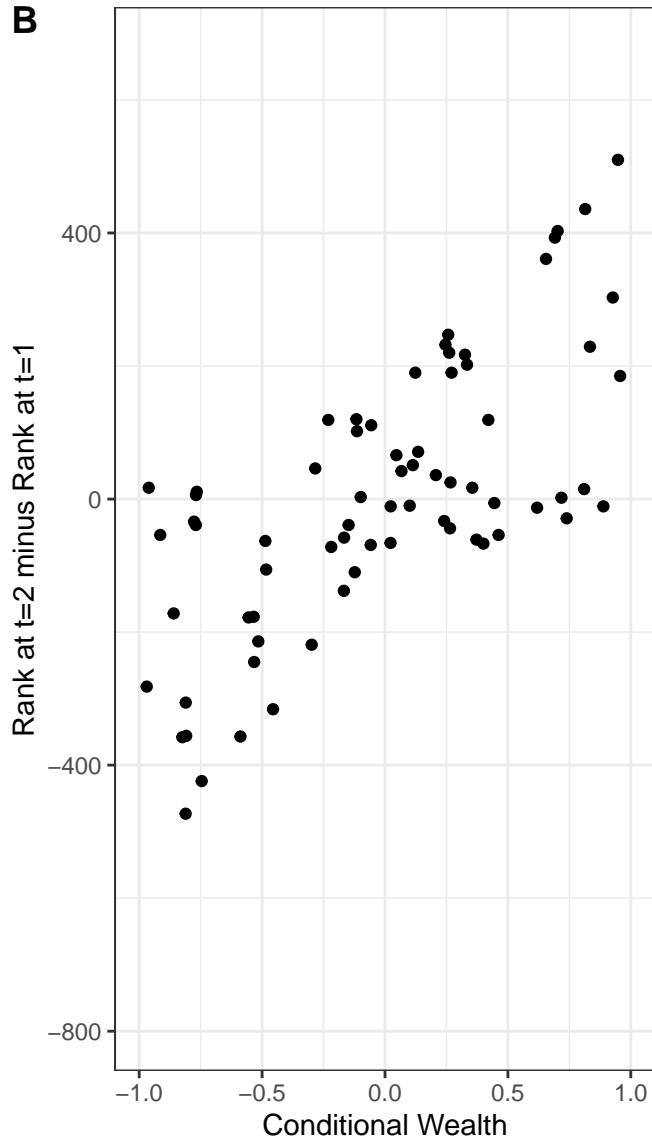
$w_2 = -1 + 0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



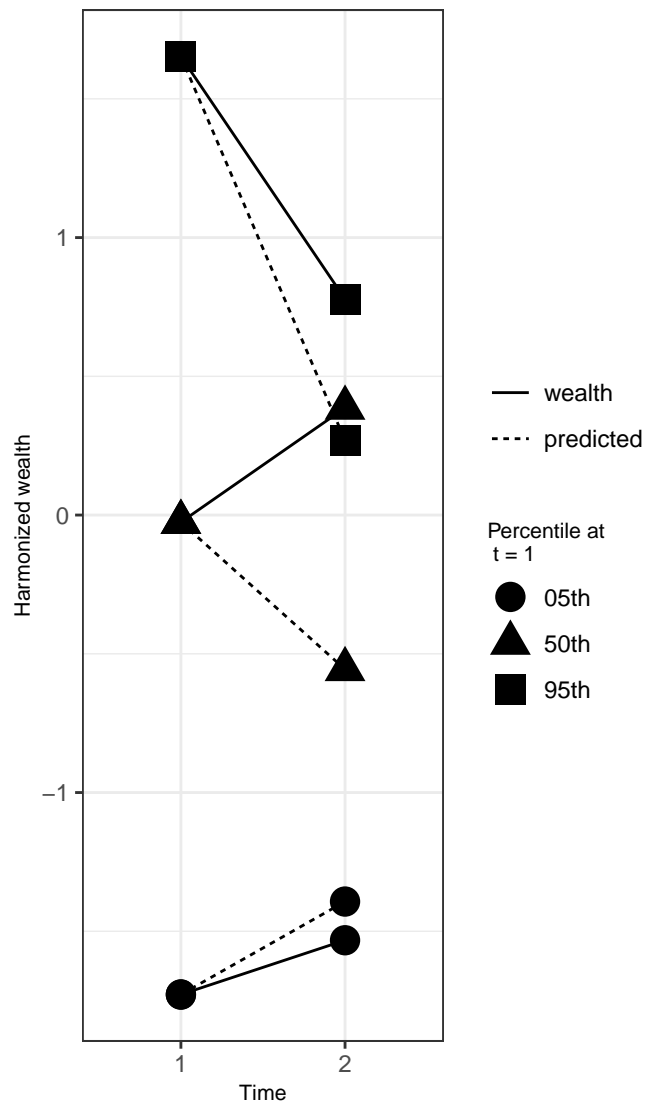
S2Fig 93:

Example with $w_1 = N(0,1)$

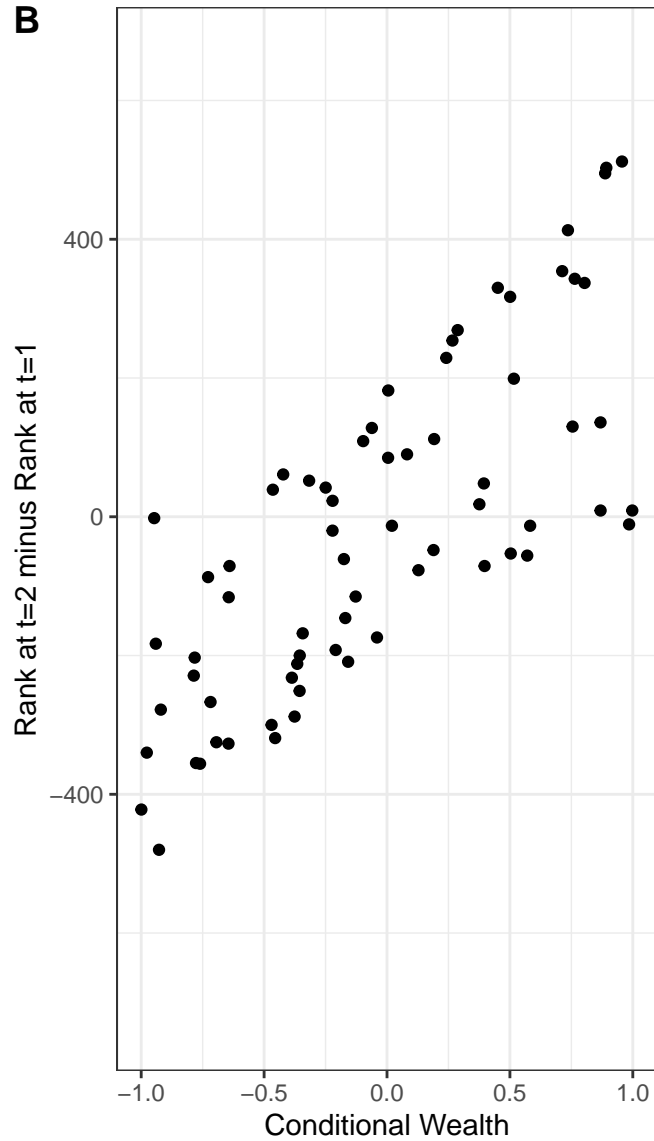
$w_2 = -0.5 + 0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



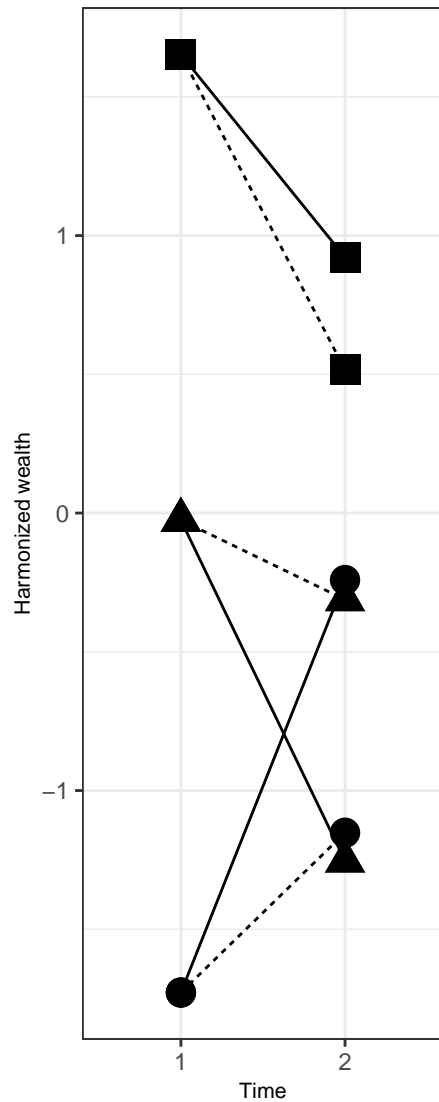
S2Fig 94:

Example with $w_1 = N(0,1)$

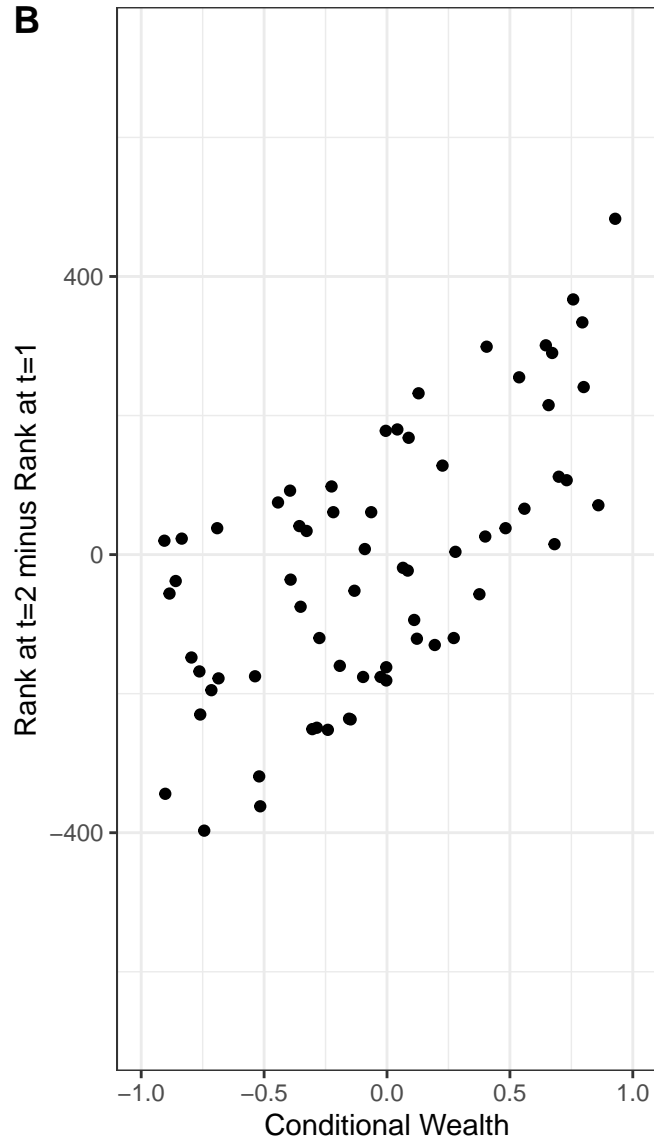
$w_2 = -0.3 + 0.5 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.3

A



B



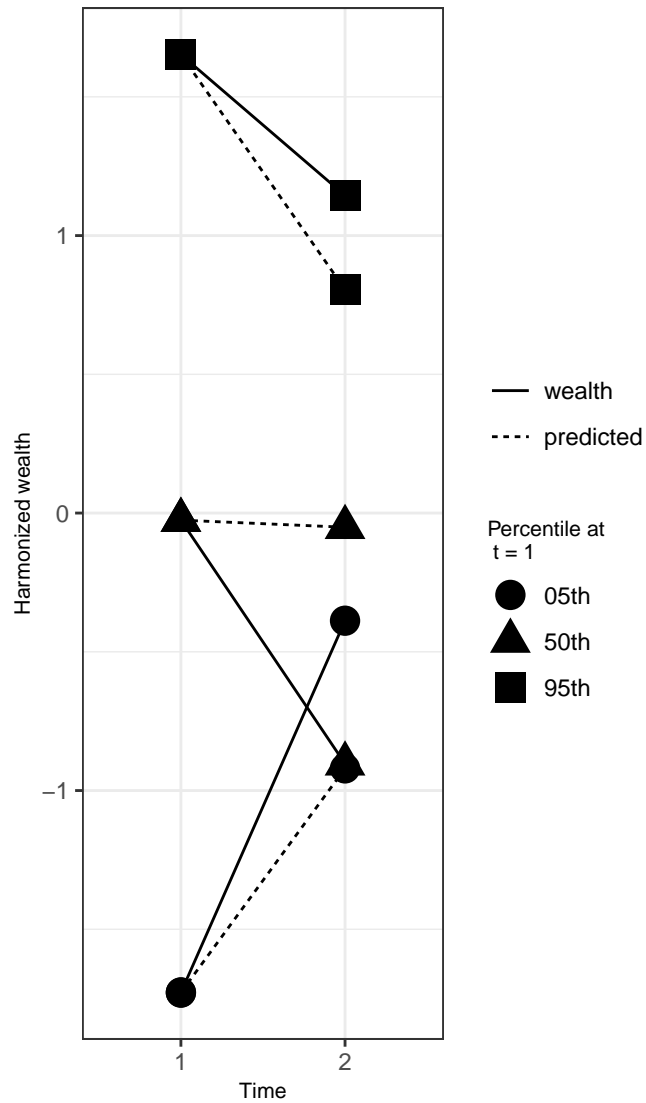
S2Fig 95:

Example with $w_1 = N(0,1)$

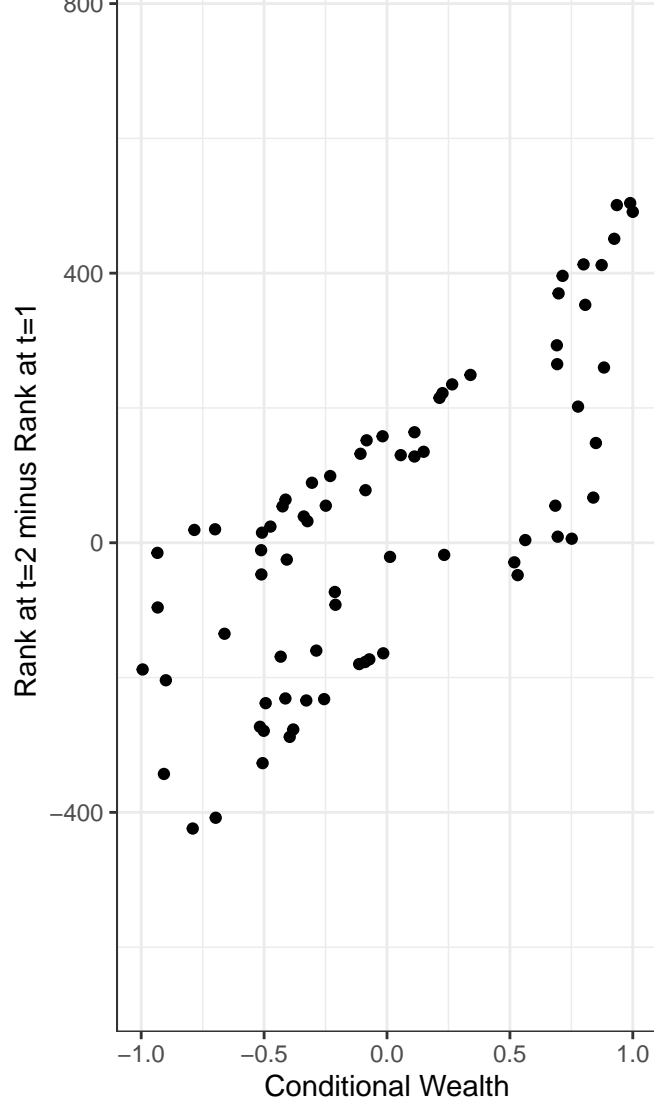
$w_2 = 0 + 0.5 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



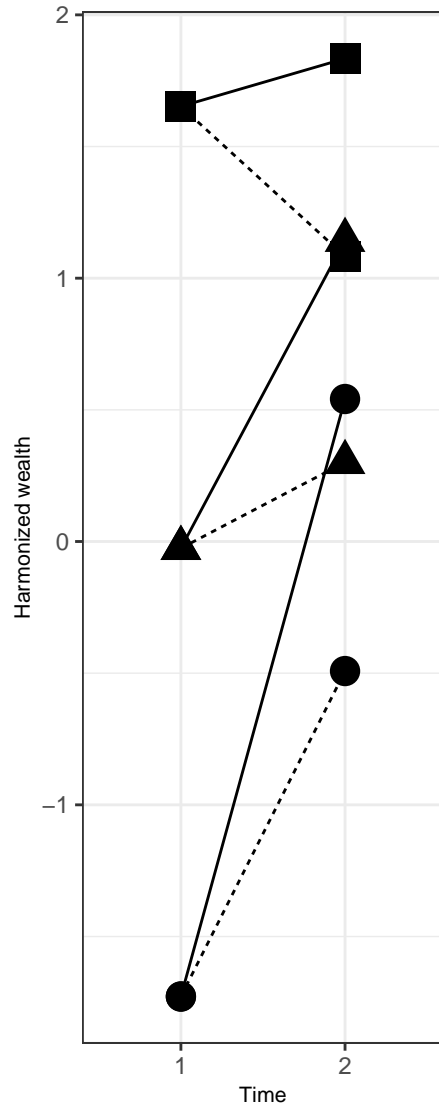
S2Fig 96:

Example with $w_1 = N(0,1)$

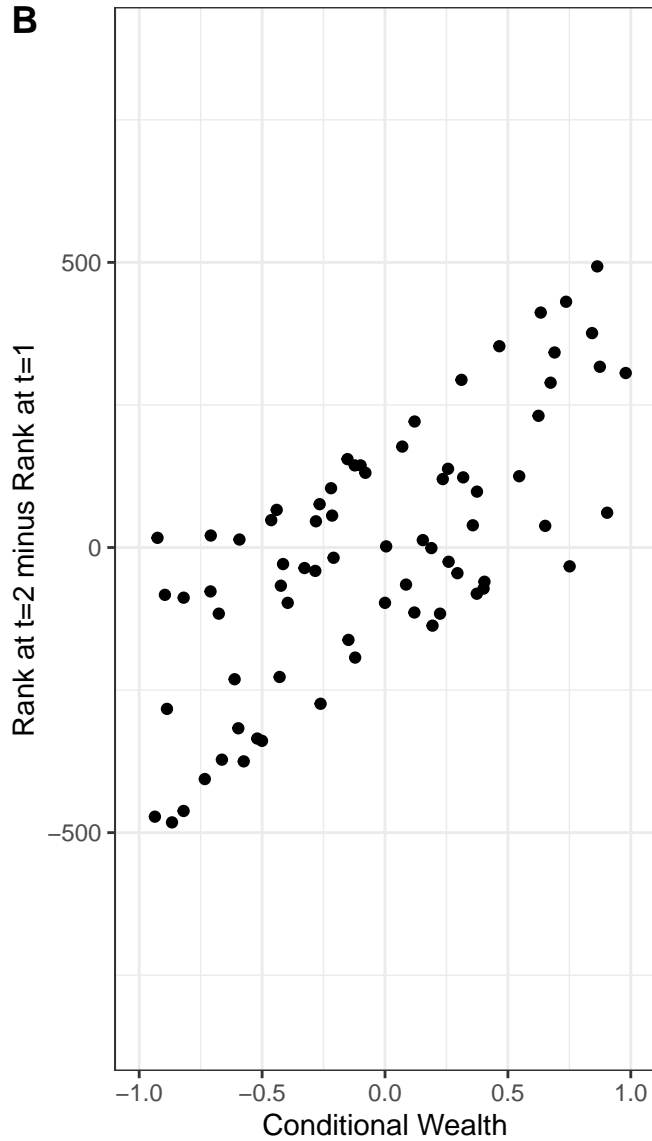
$w_2 = 0.3 + 0.5 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



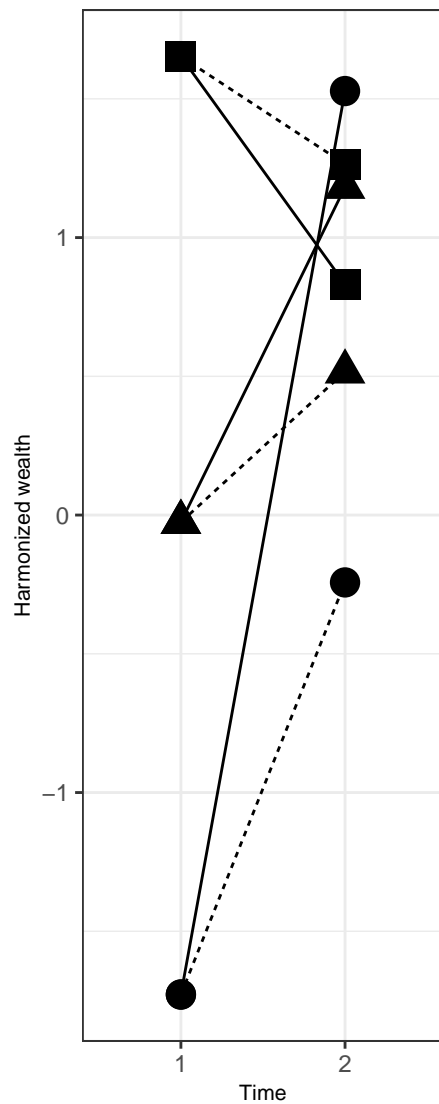
S2Fig 97:

Example with $w_1 = N(0,1)$

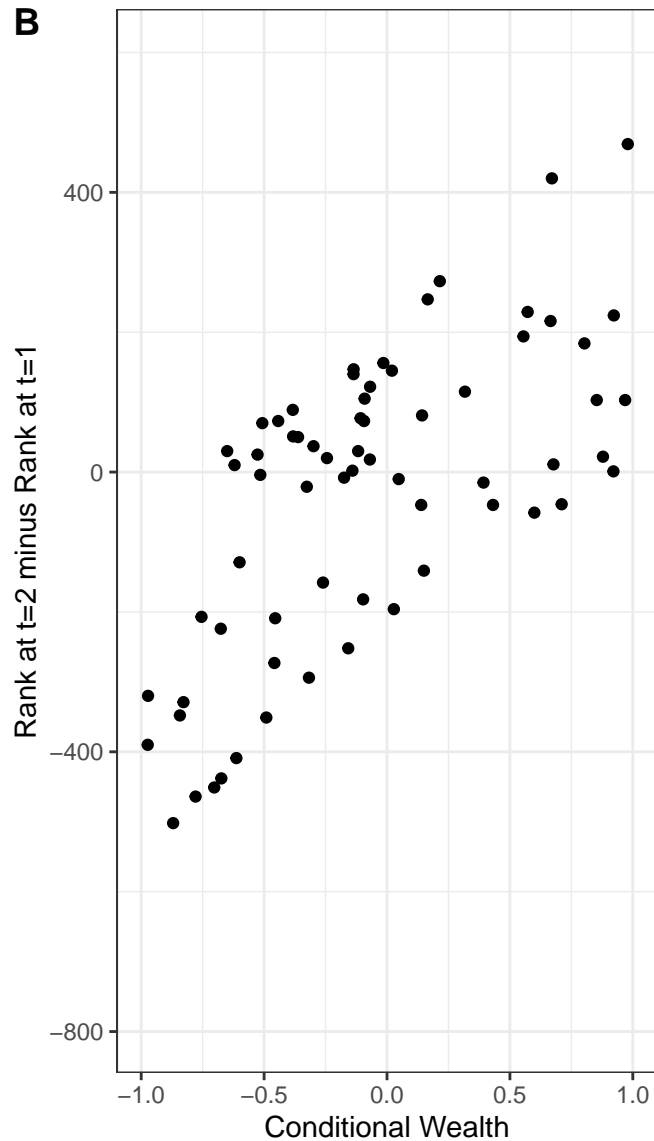
$w_2 = 0.5 + 0.5*w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



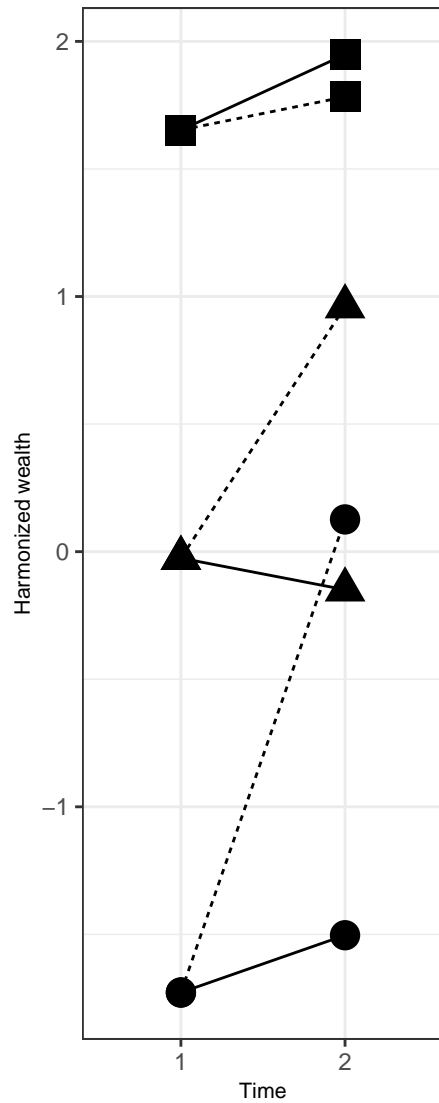
S2Fig 98:

Example with $w_1 = N(0,1)$

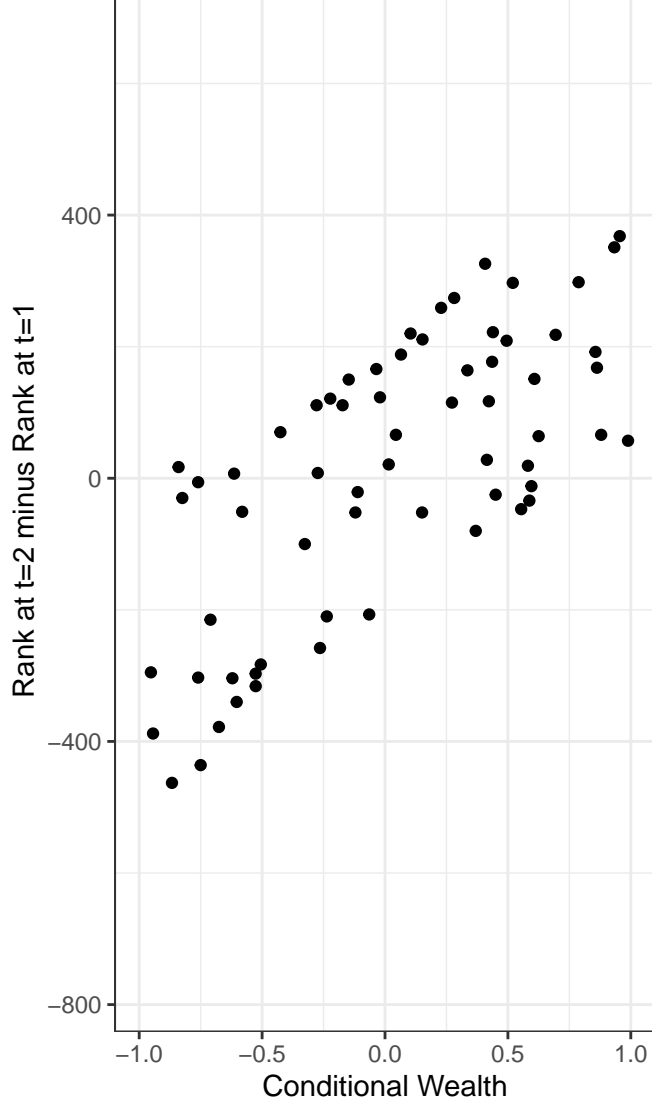
$w_2 = 1 + 0.5 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.2

A



B



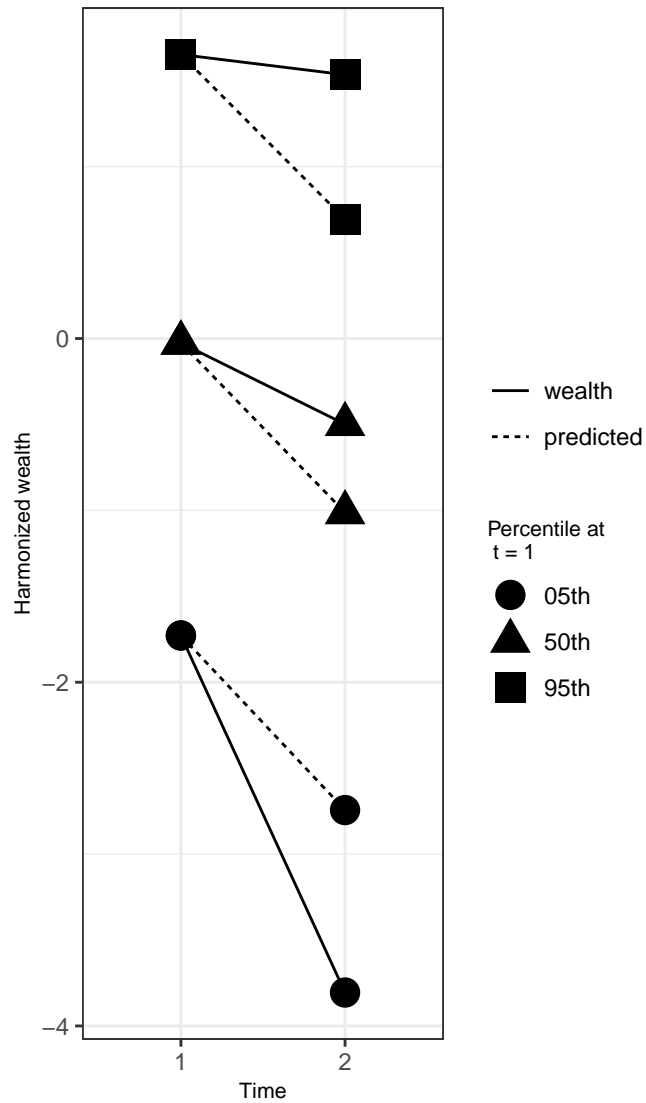
S2Fig 99:

Example with $w_1 = N(0,1)$

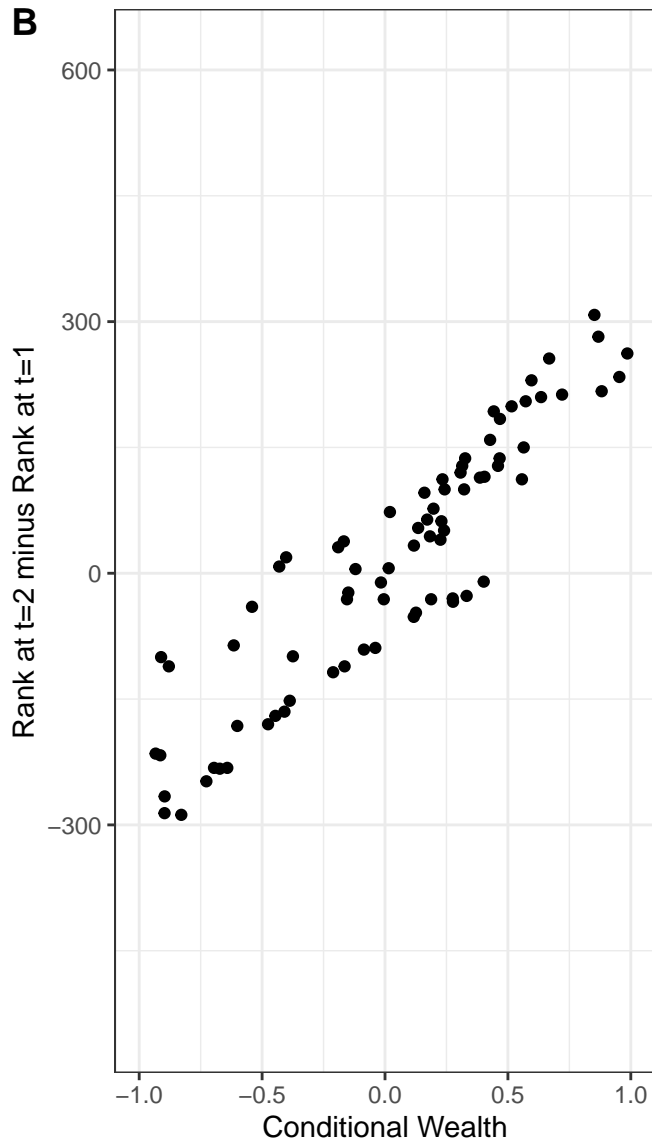
$w_2 = -1 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2

A



B



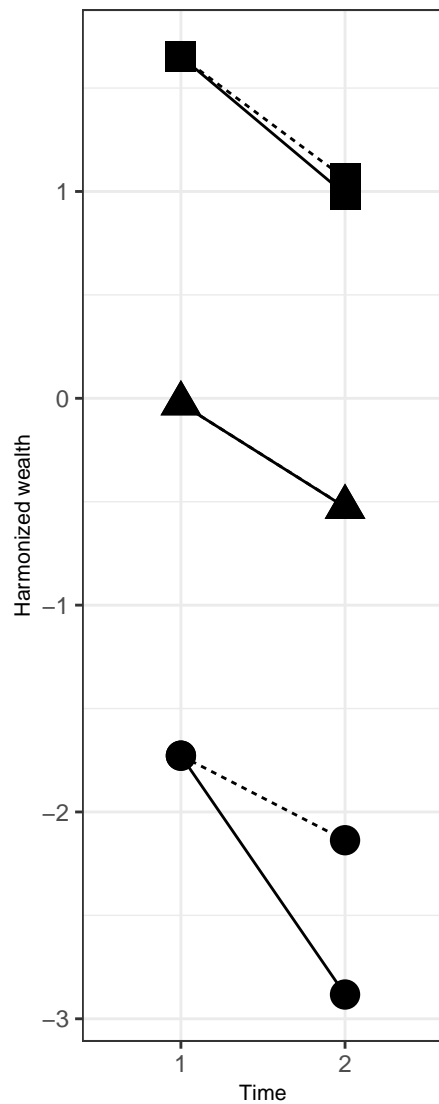
S2Fig 100:

Example with $w_1 = N(0,1)$

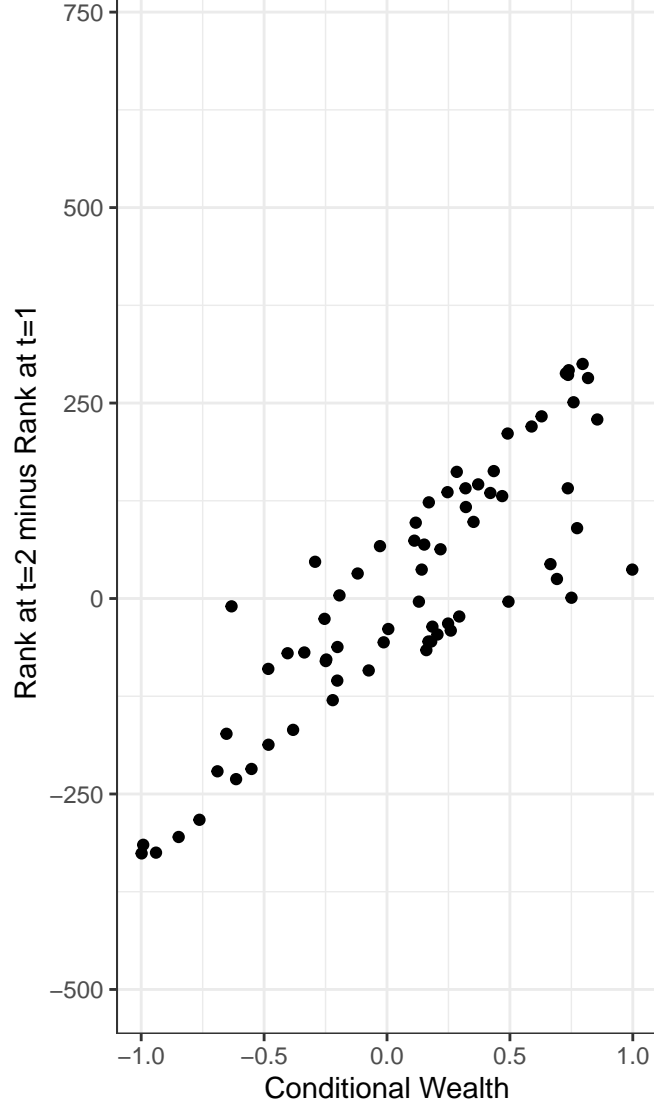
$w_2 = -0.5 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 1.9

A



B



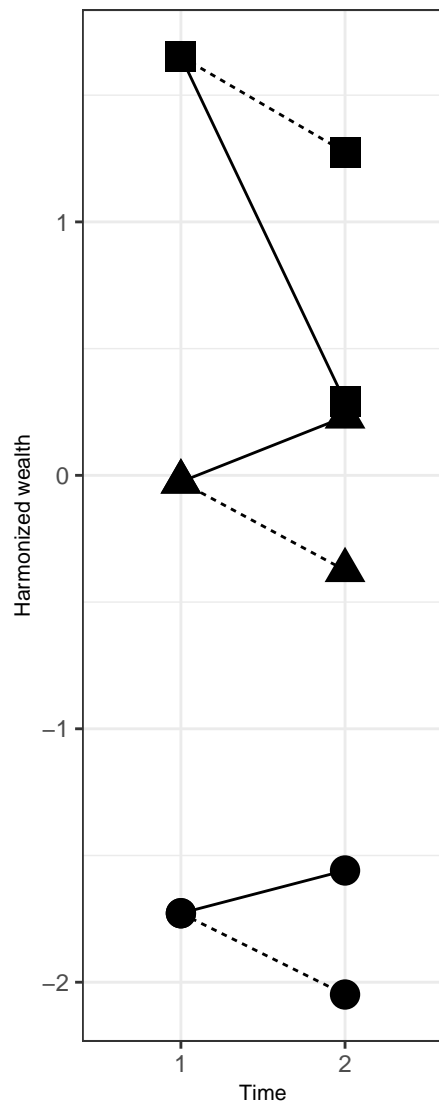
S2Fig 101:

Example with $w_1 = N(0,1)$

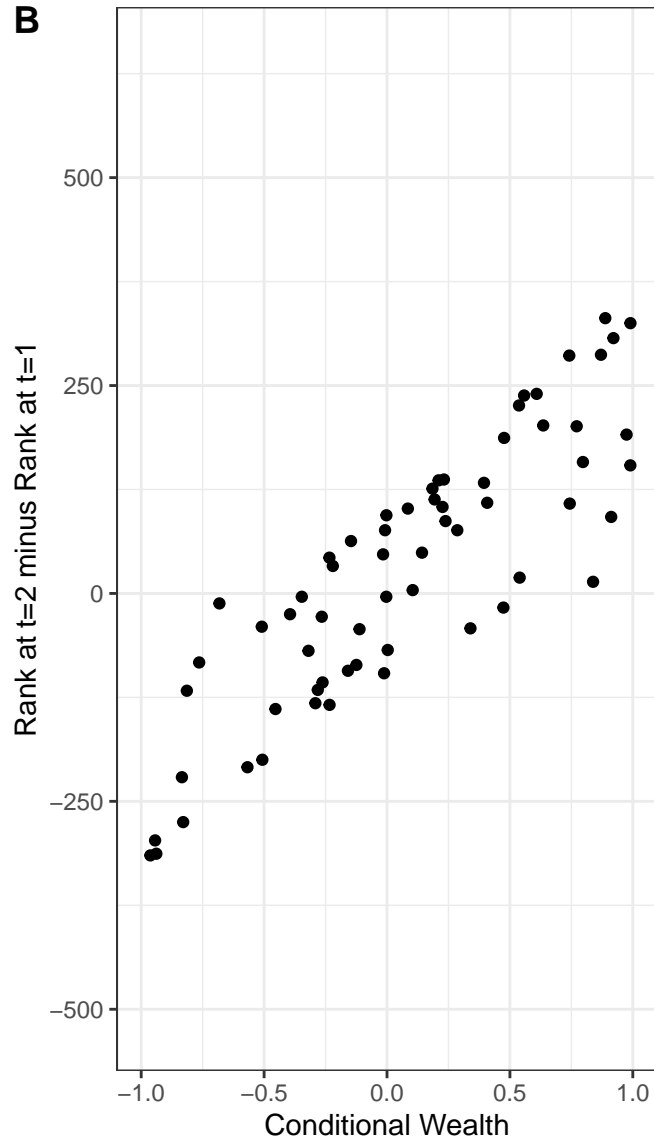
$w_2 = -0.3 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2

A



B



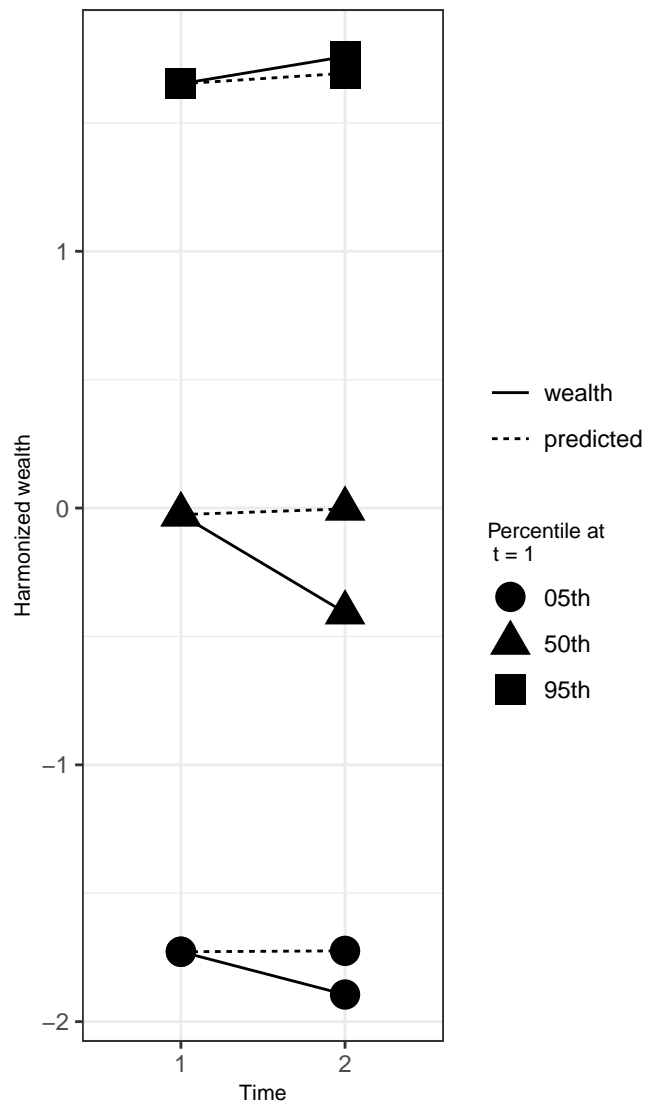
S2Fig 102:

Example with $w_1 = N(0,1)$

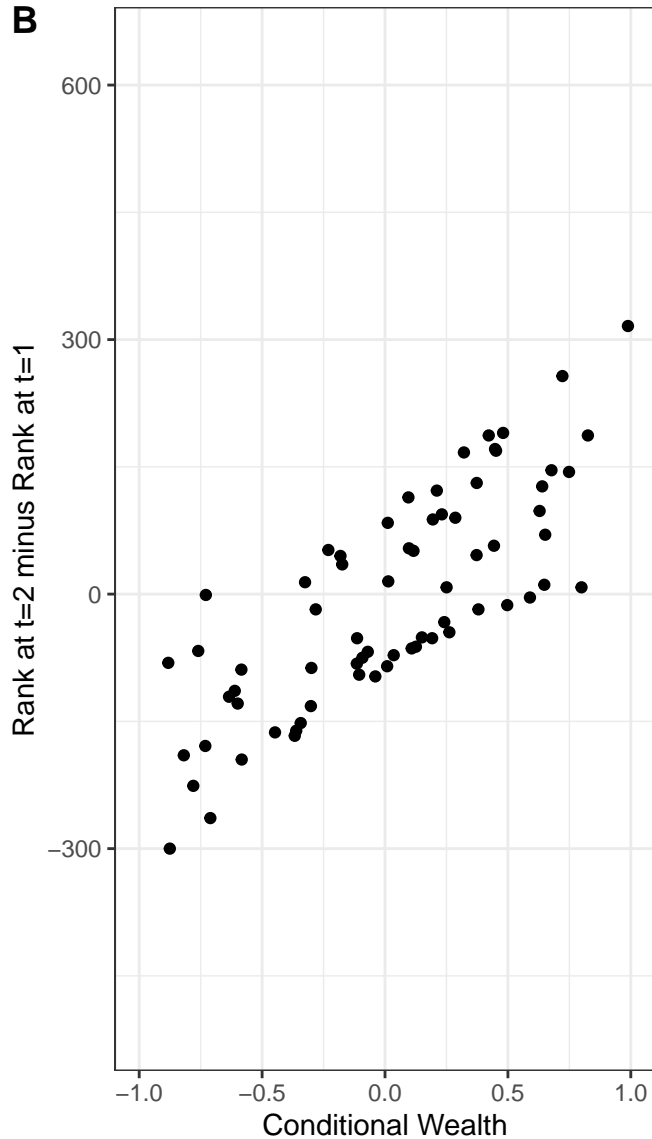
$w_2 = 0 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.2

A



B



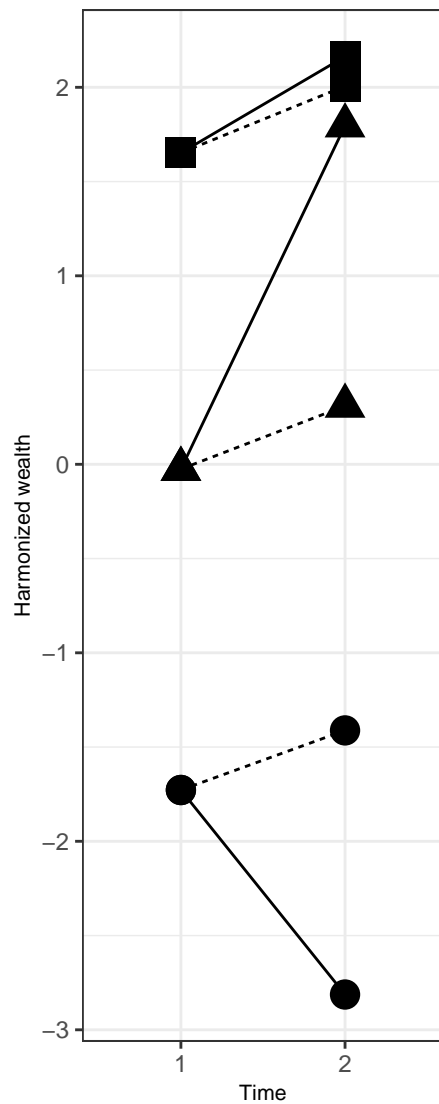
S2Fig 103:

Example with $w_1 = N(0,1)$

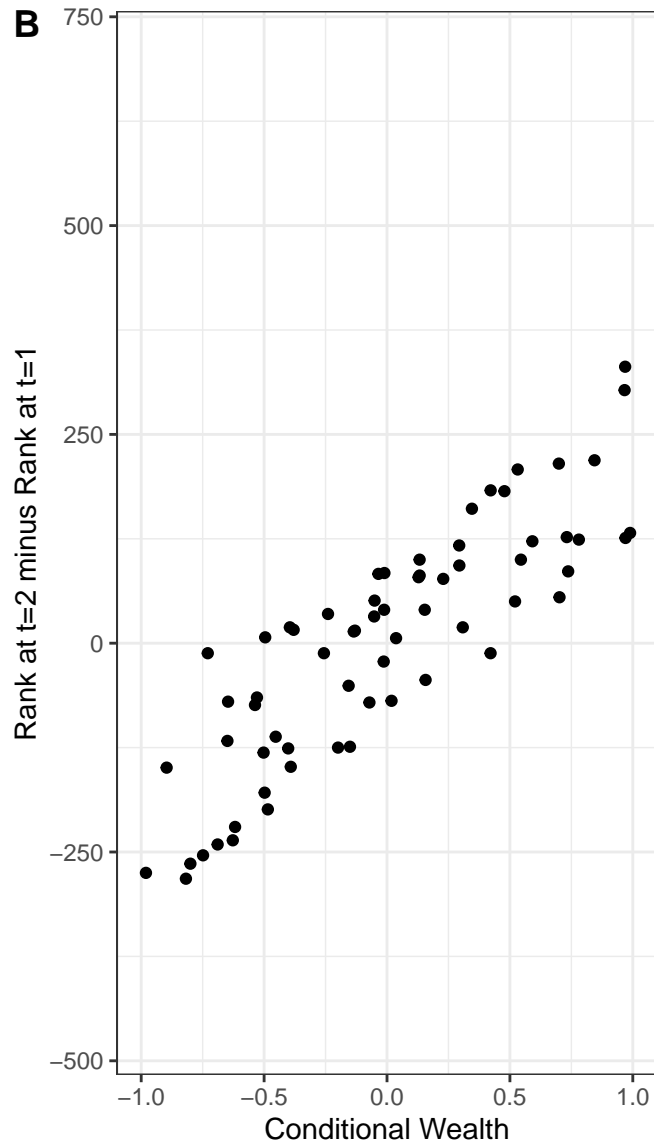
$w_2 = 0.3 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.1

A



B



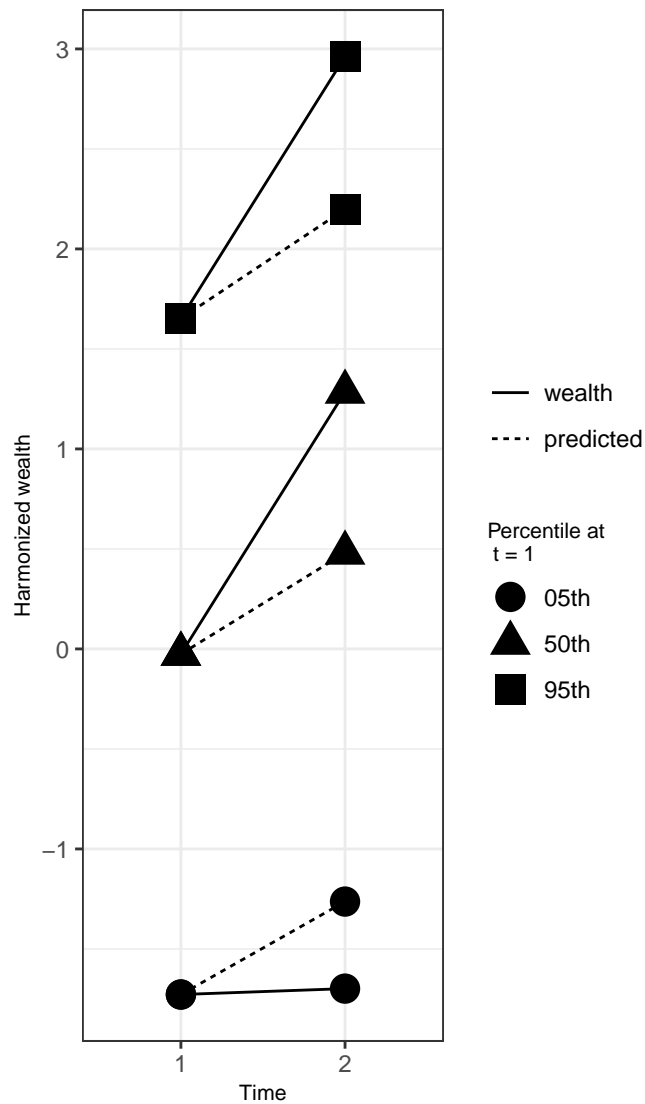
S2Fig 104:

Example with $w_1 = N(0,1)$

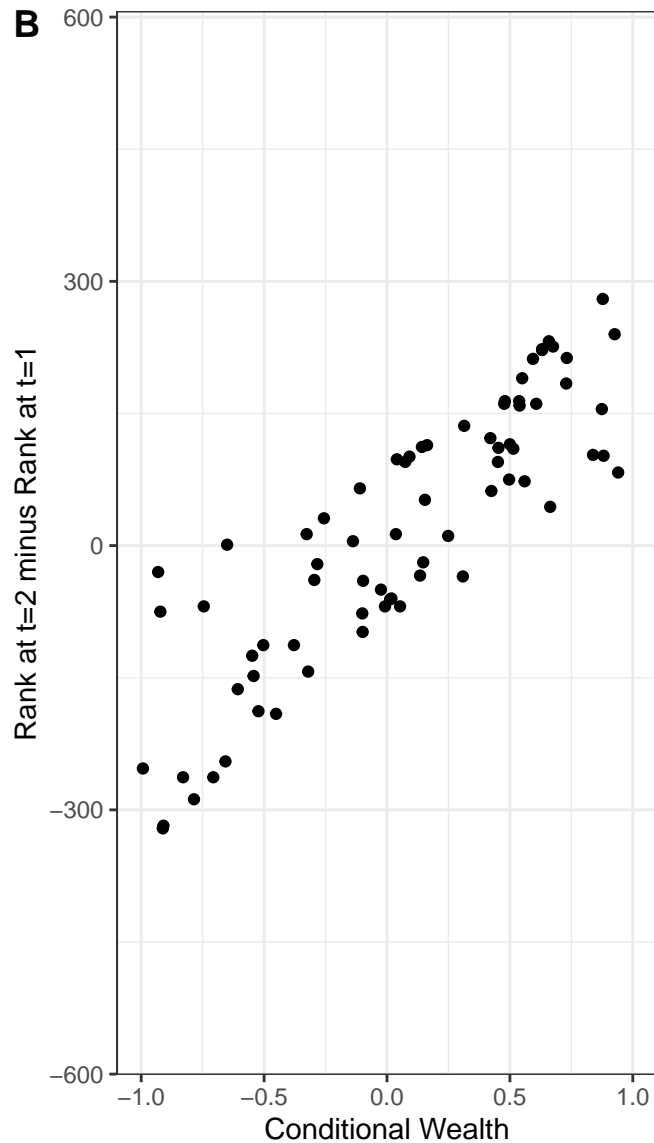
$w_2 = 0.5 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.2

A



B



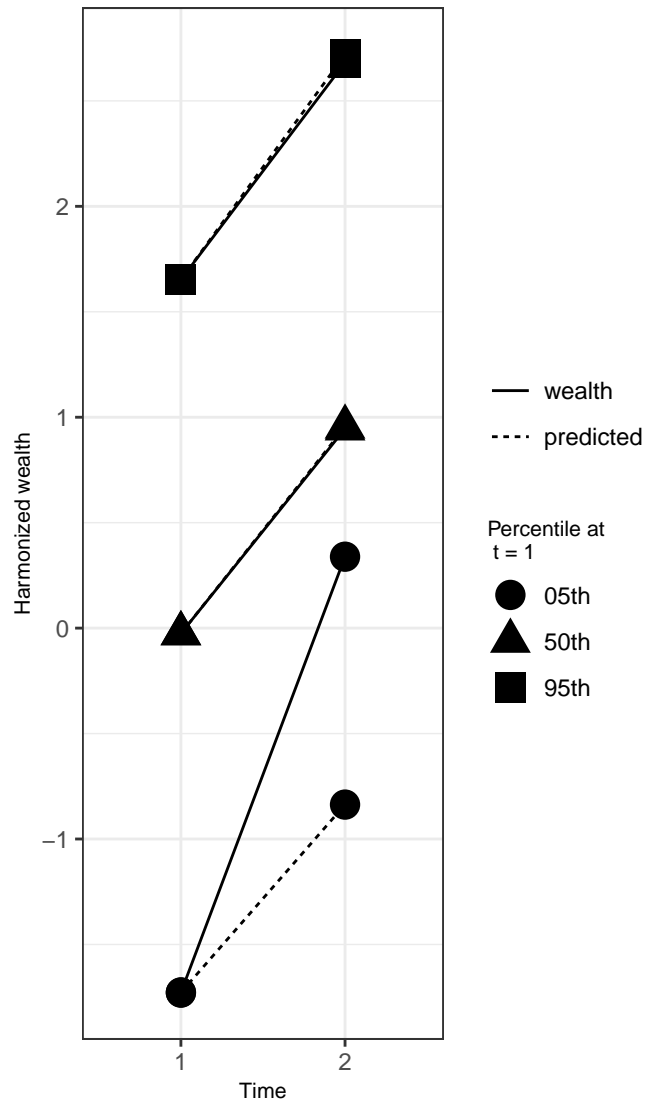
S2Fig 105:

Example with $w_1 = N(0,1)$

$w_2 = 1 + 1 \cdot w_1 + N(0,1)$

Ratio of variance at time 2: time 1 = 2.1

A



B

