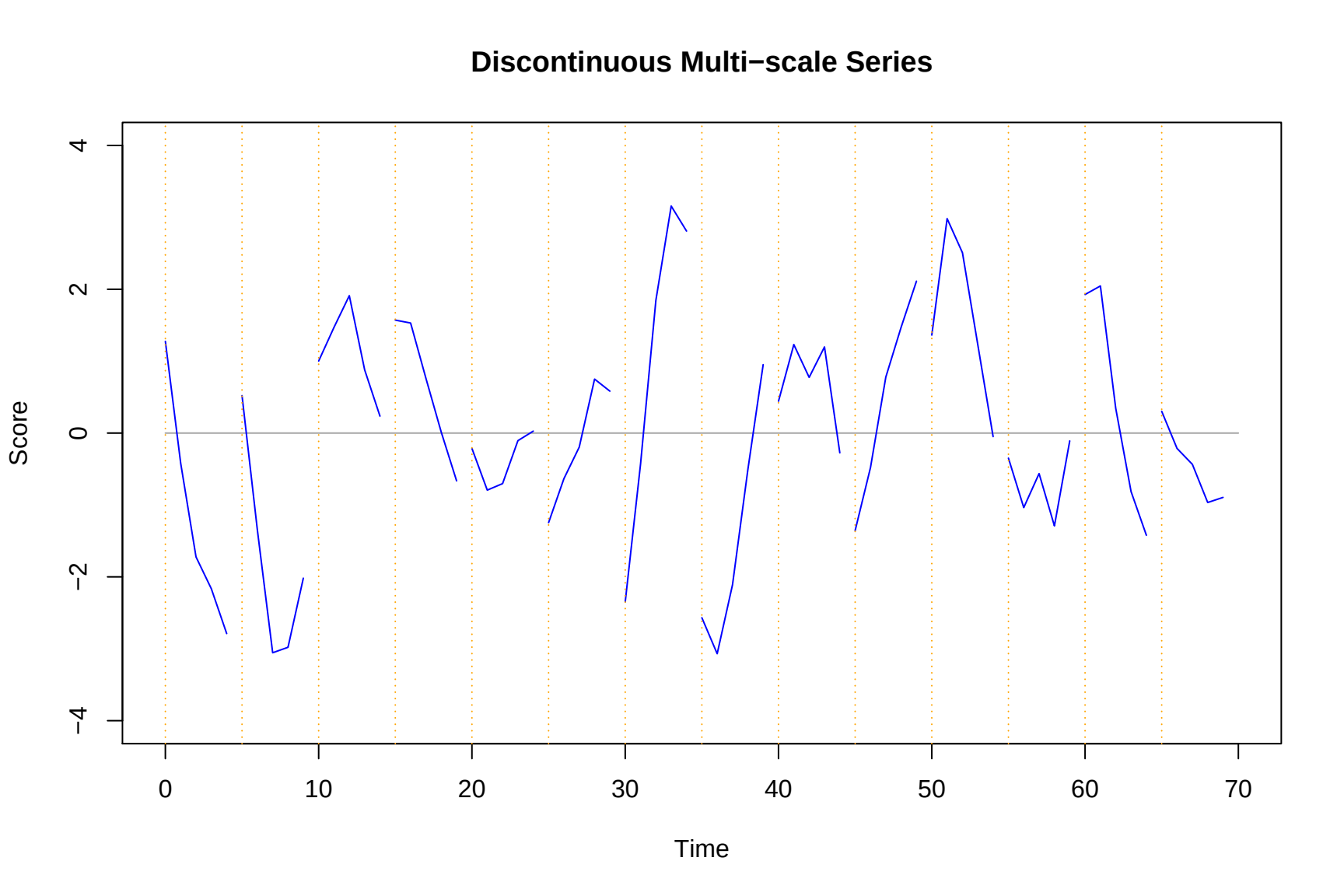
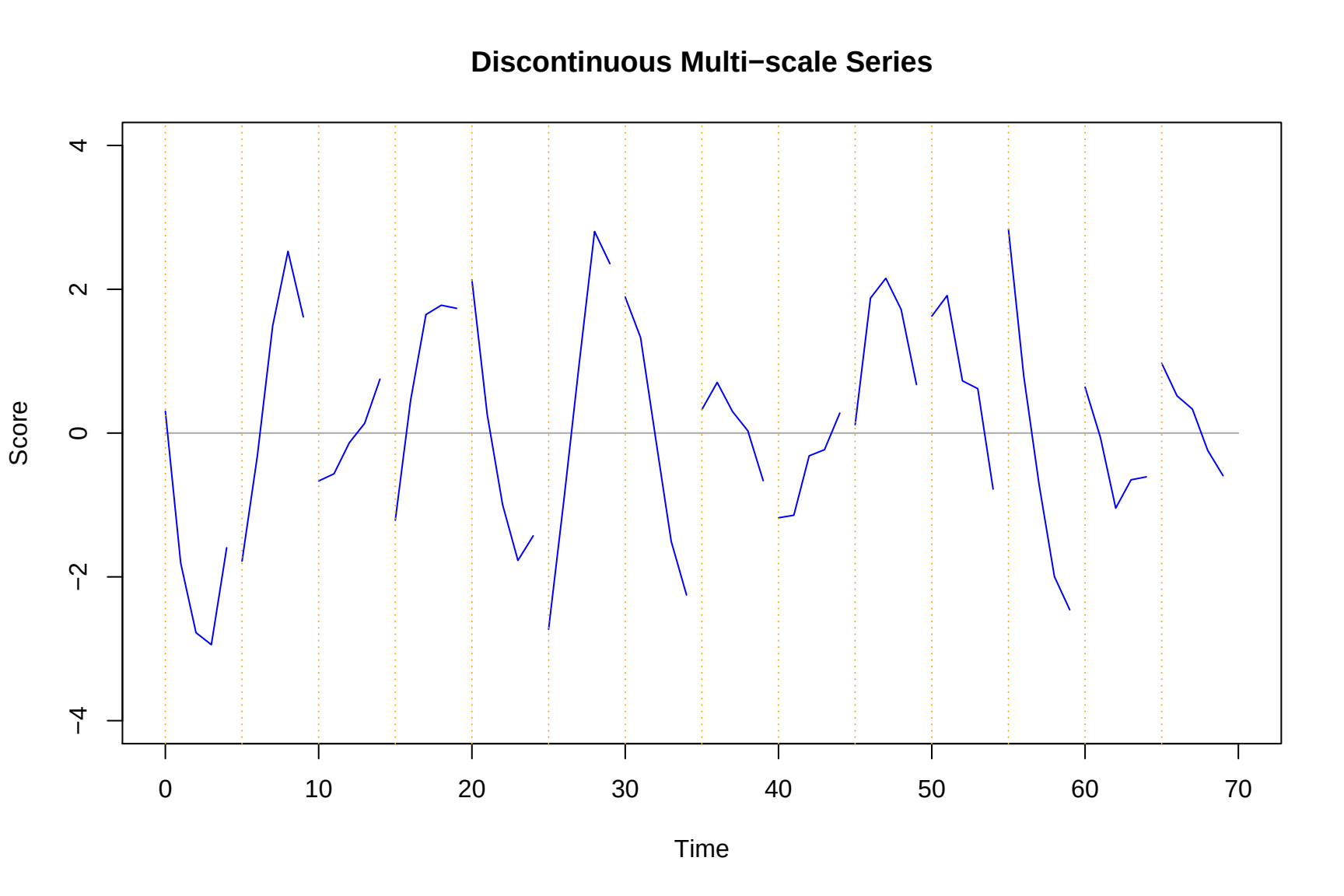
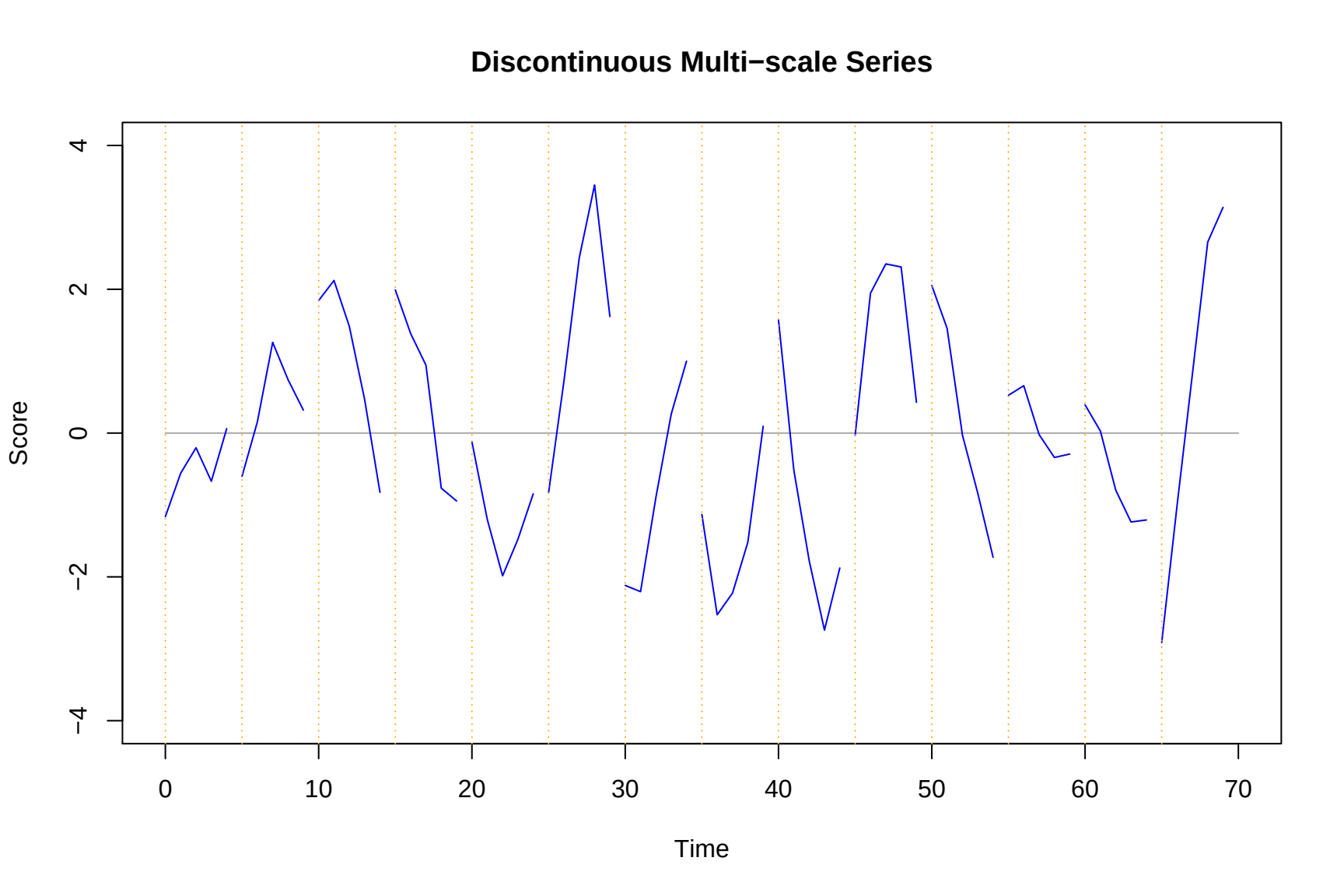
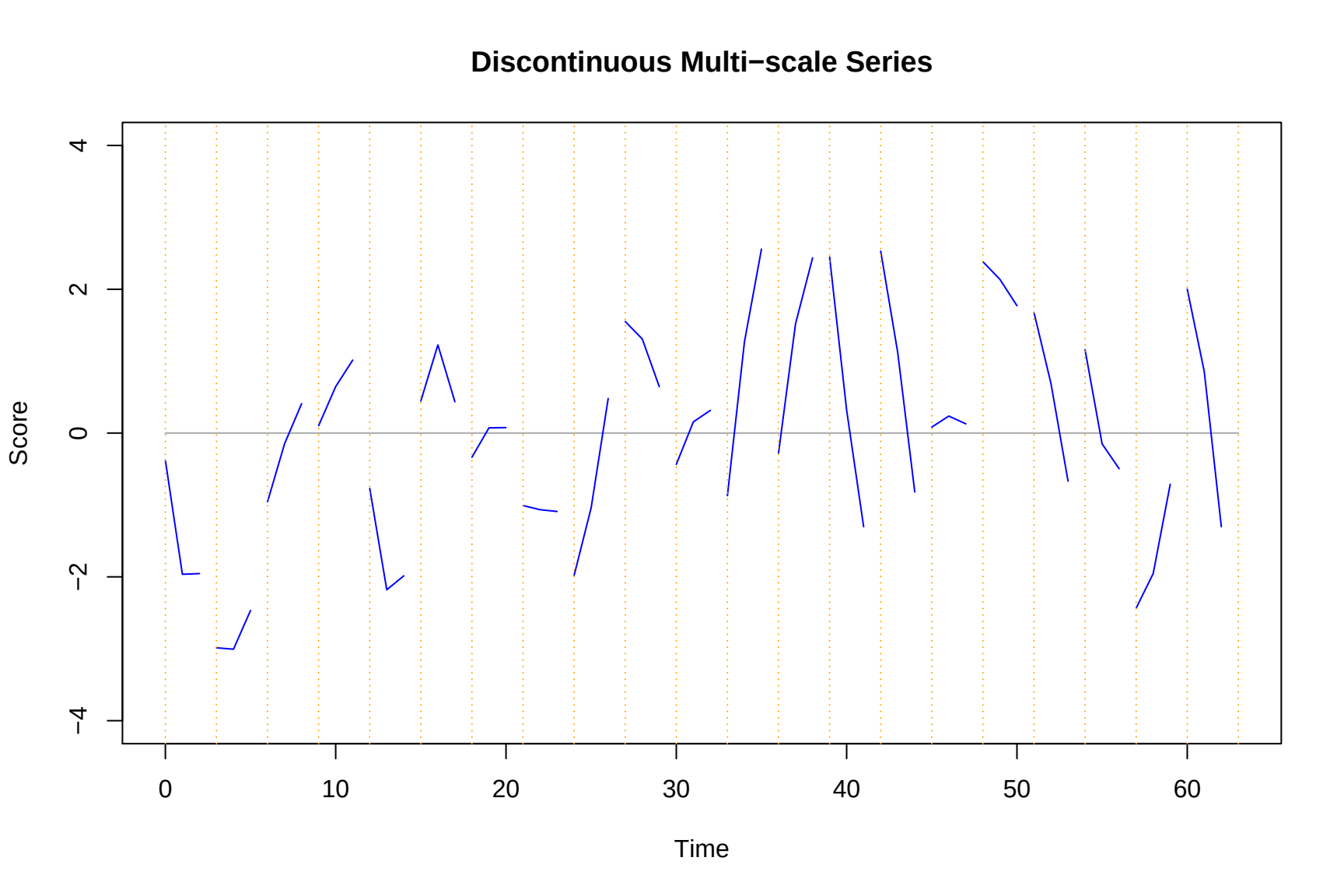
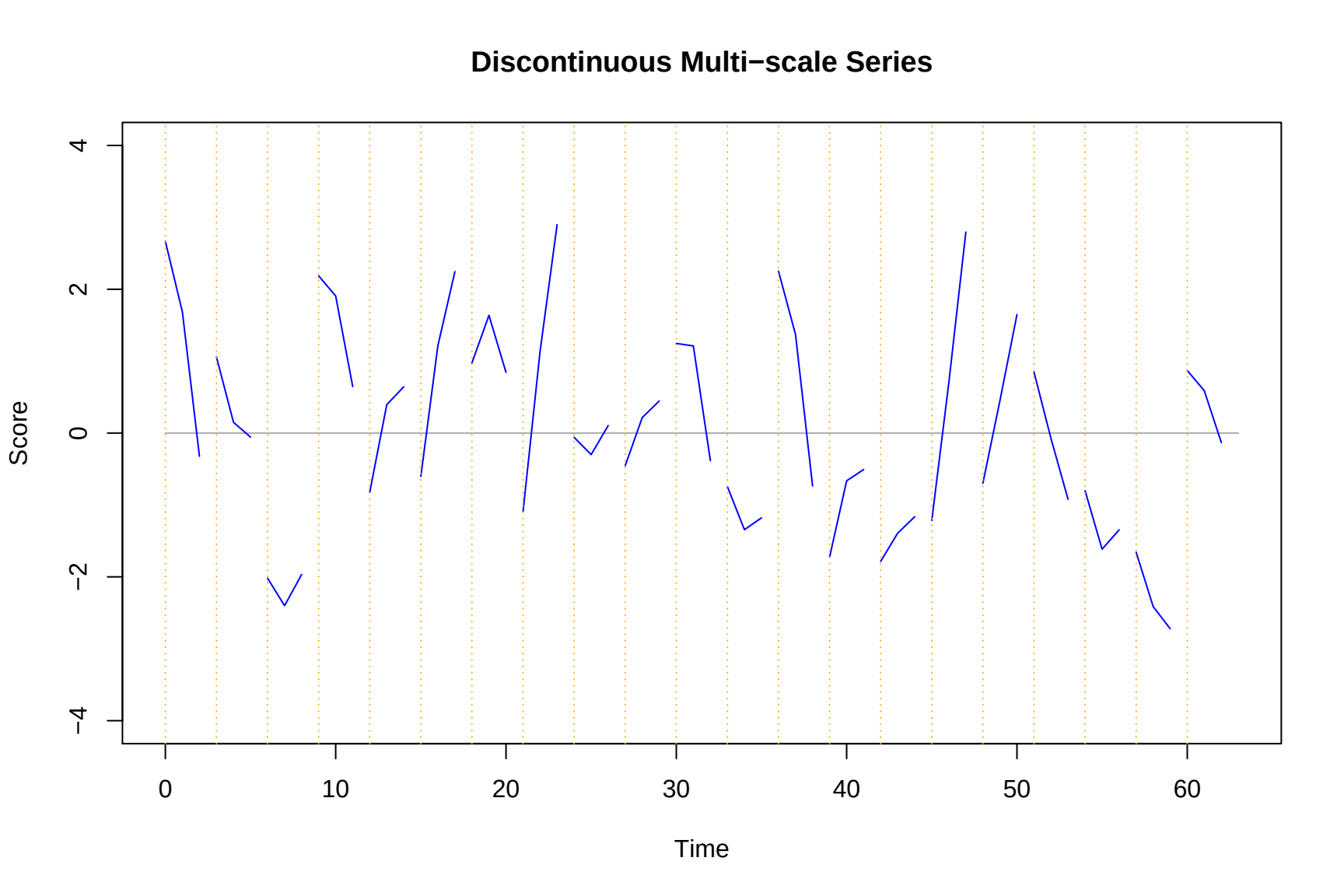
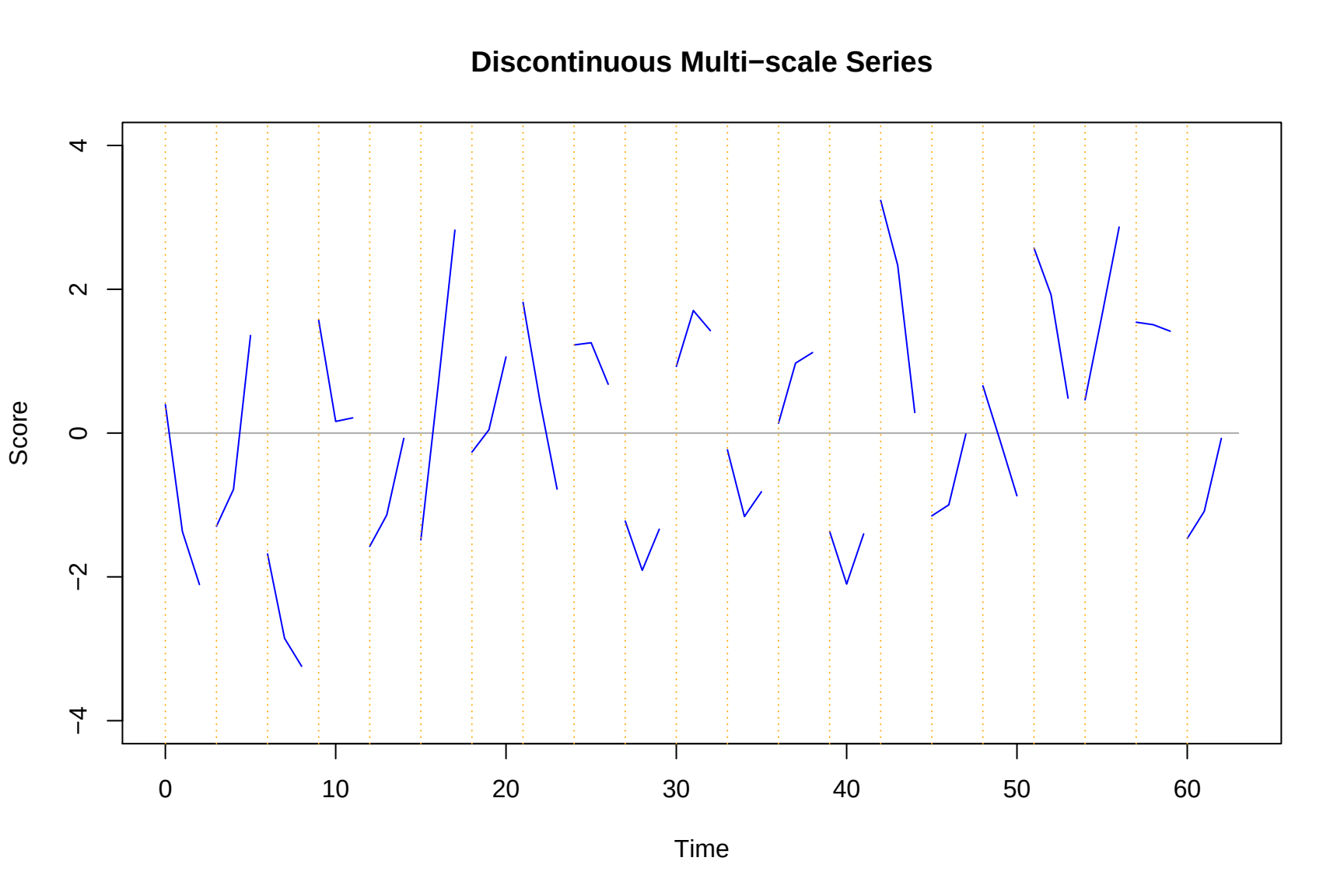

Discontinuous Multi−scale Series
Score
Time
4
2
0
−2
−4
0
10
20
30
40
50
60
70

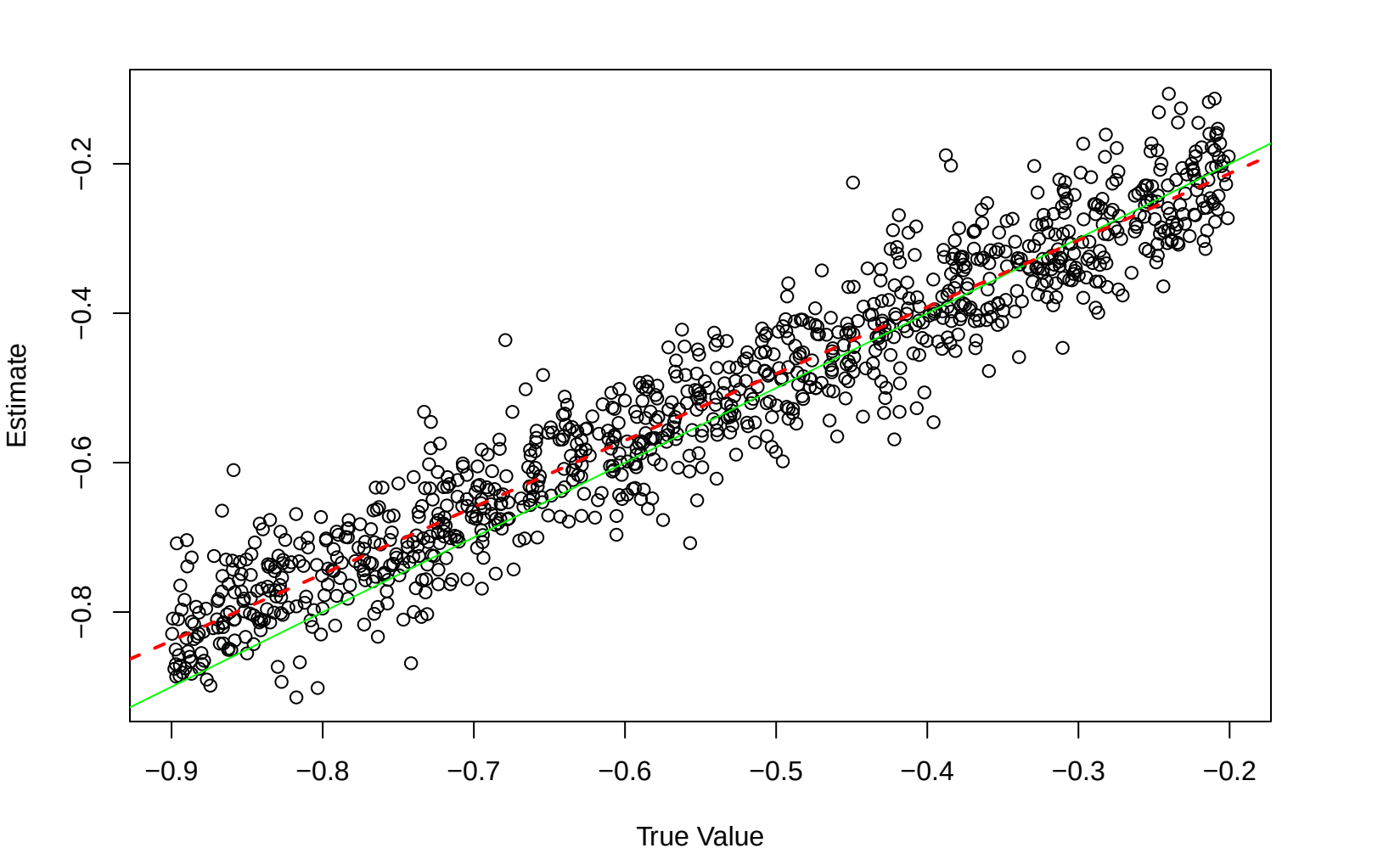

Discontinuous Multi−scale Series
Score
Time
4
2
0
−2
−4
0
10
20
30
40
50
60
70

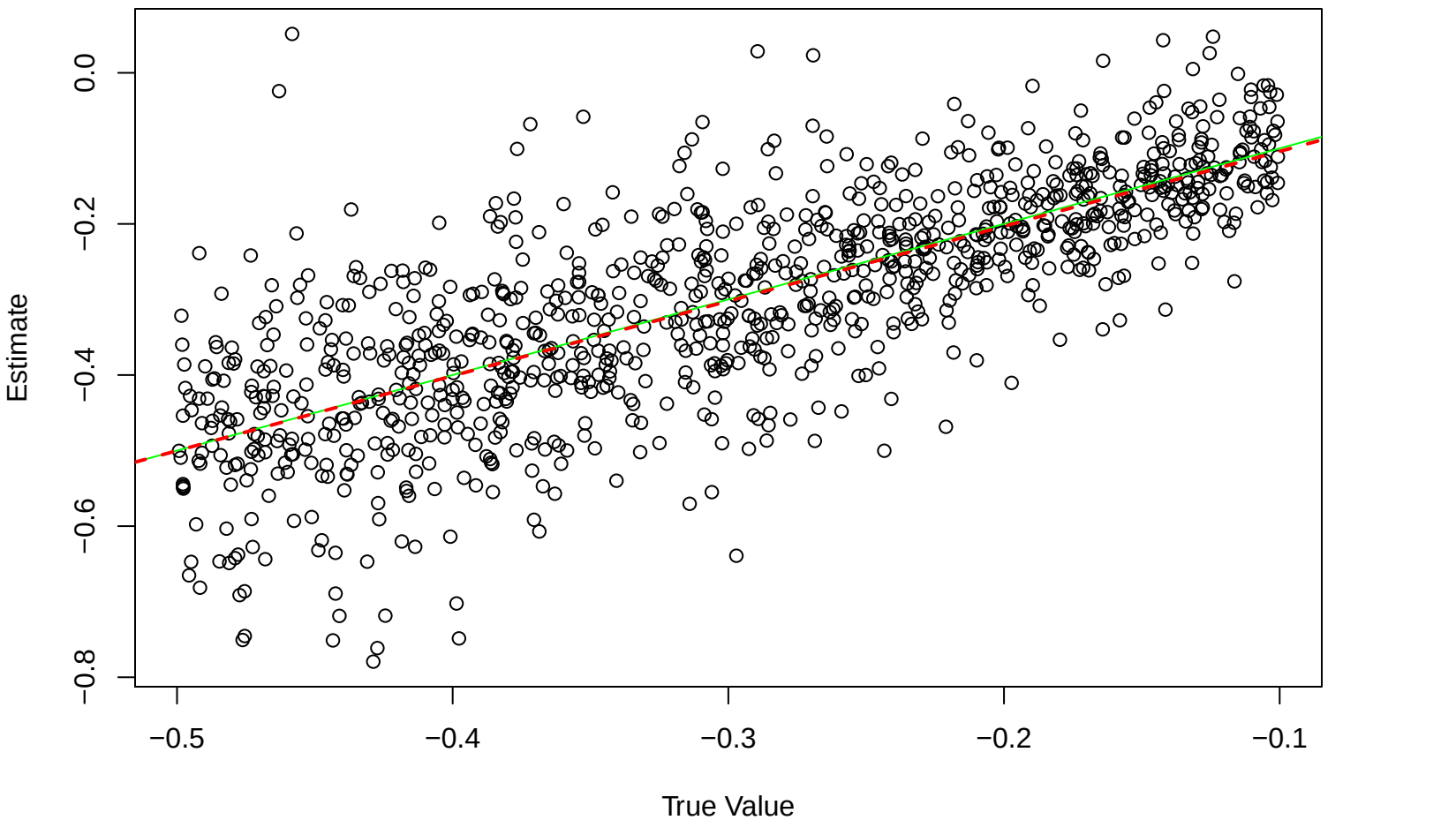

Discontinuous Multi−scale Series
Score
Time
4
2
0
−2
−4
0
10
20
30
40
50
60
70

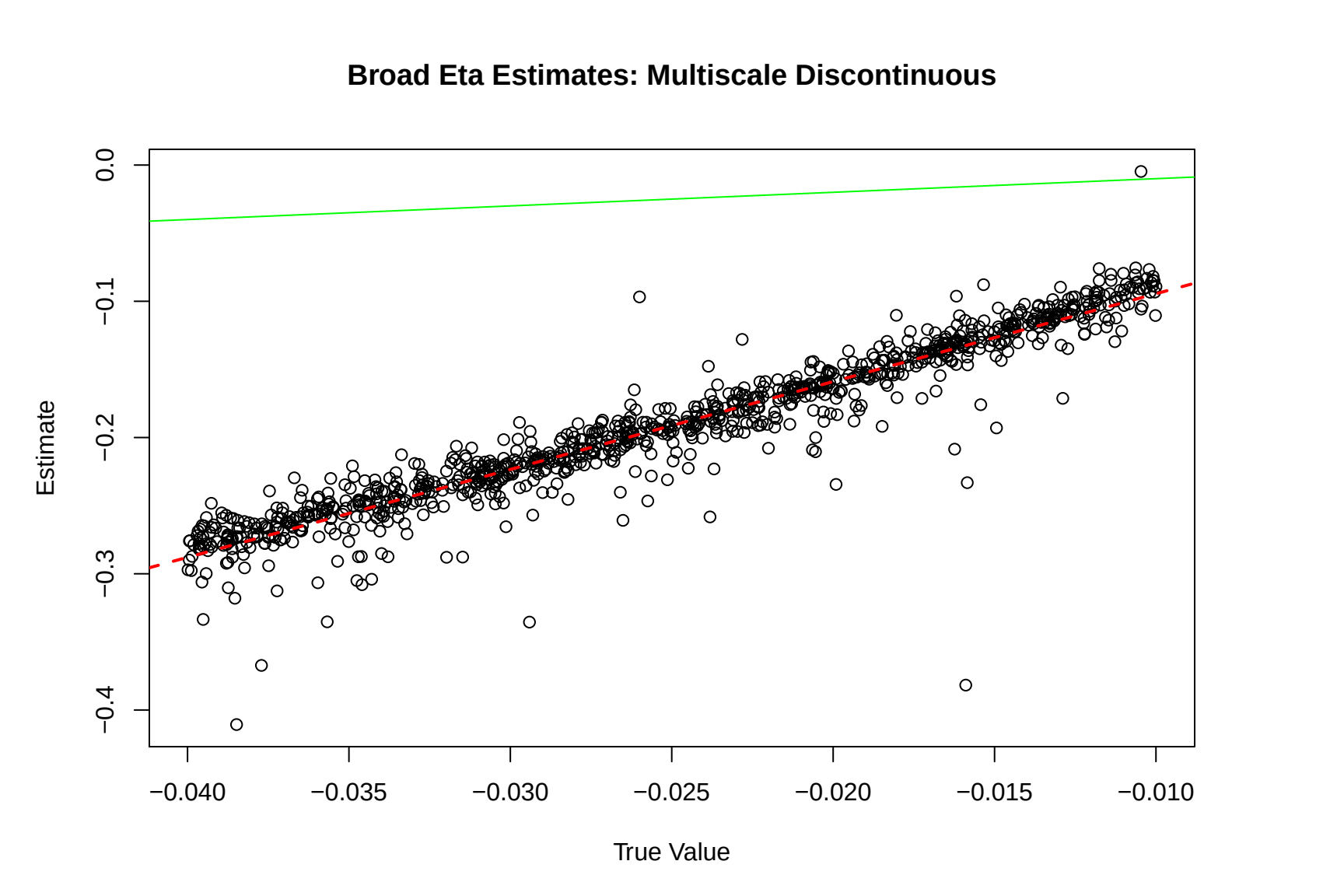

Discontinuous Multi−scale Series
Score
Time
4
2
0
−2
−4
0
10
20
30
40
50
60

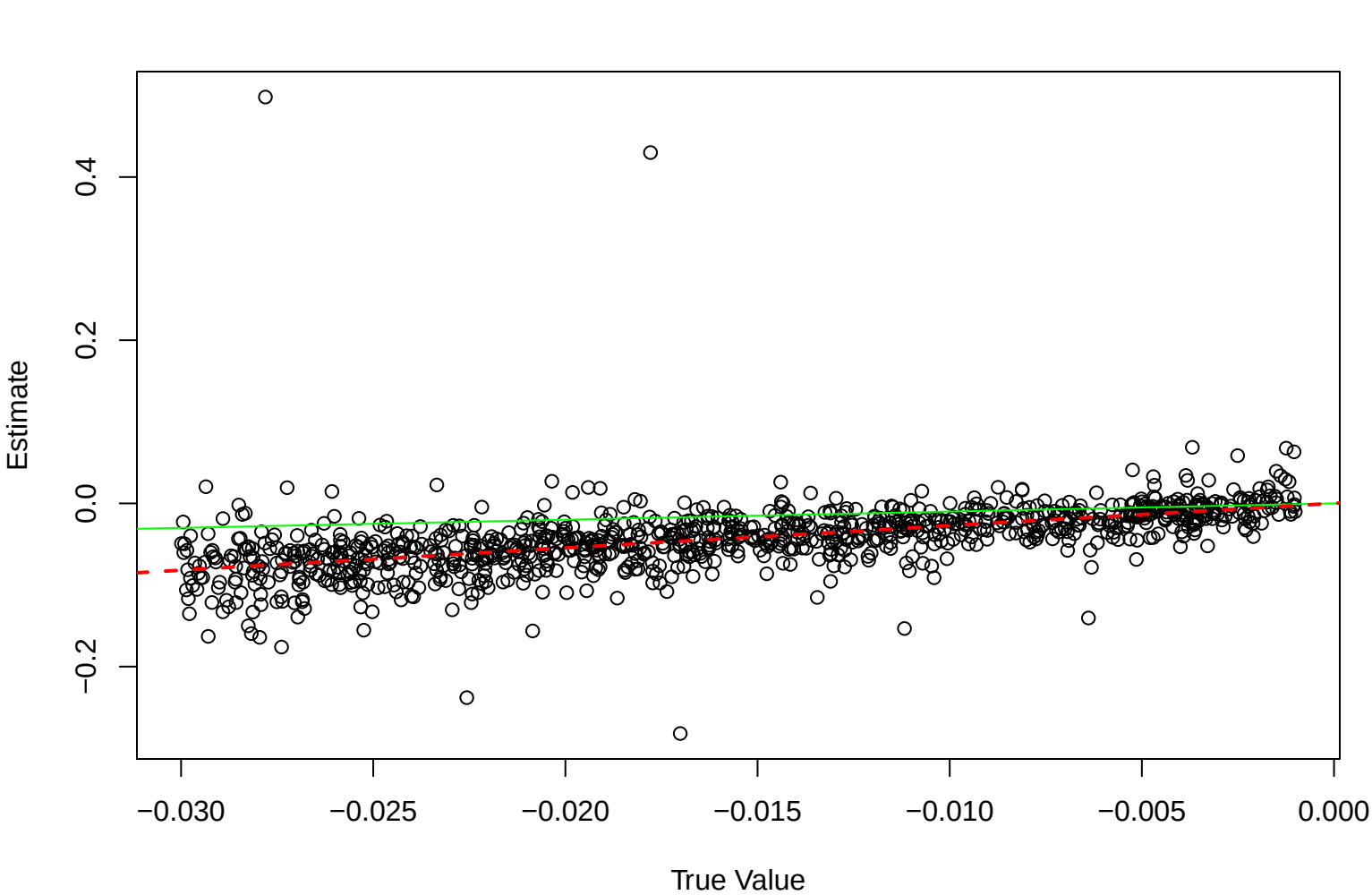

Discontinuous Multi−scale Series
Score
Time
4
2
0
−2
−4
0
10
20
30
40
50
60

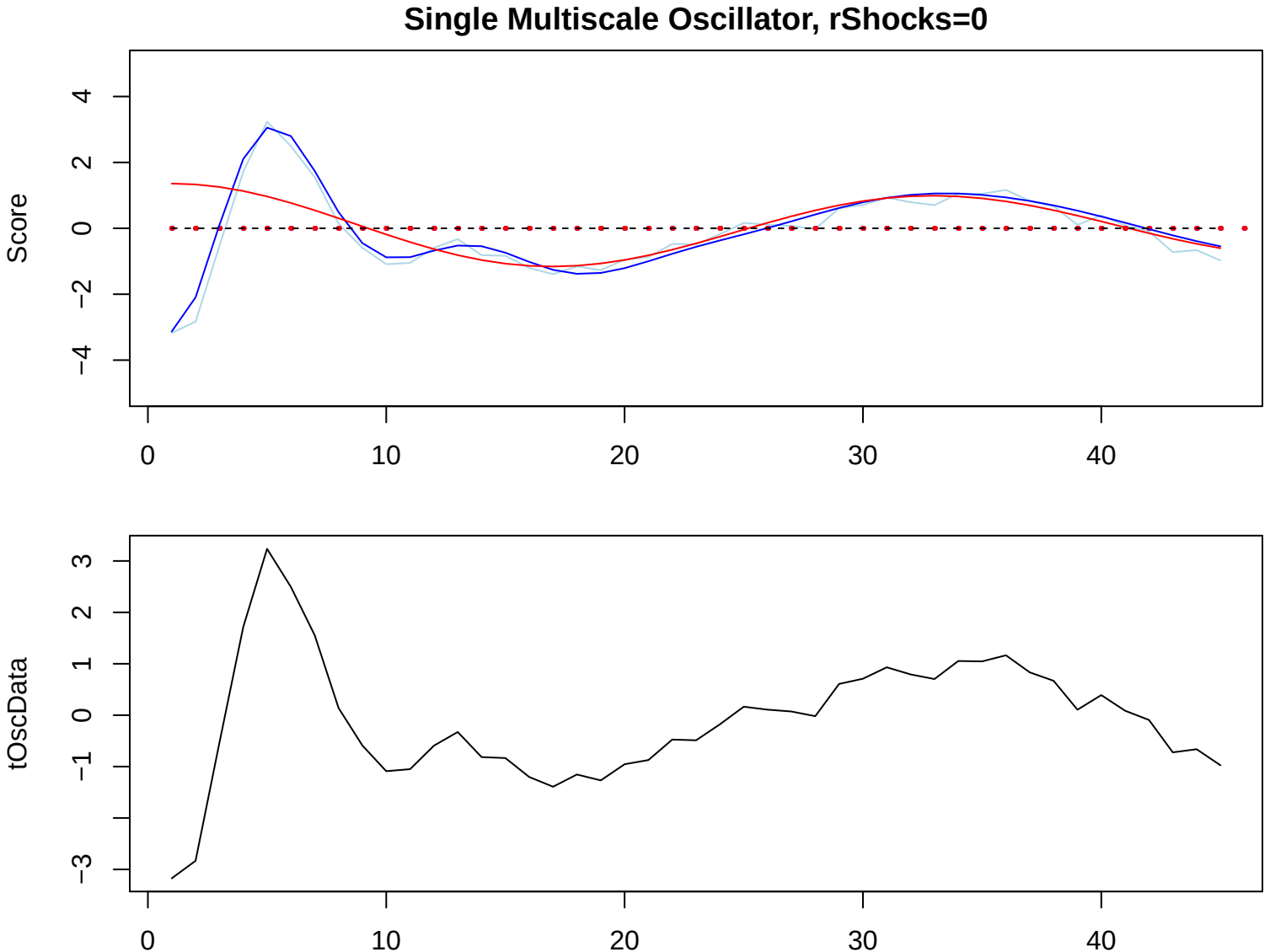

Discontinuous Multi−scale Series
Score
Time
4
2
0
−2
−4
0
10
20
30
40
50
60

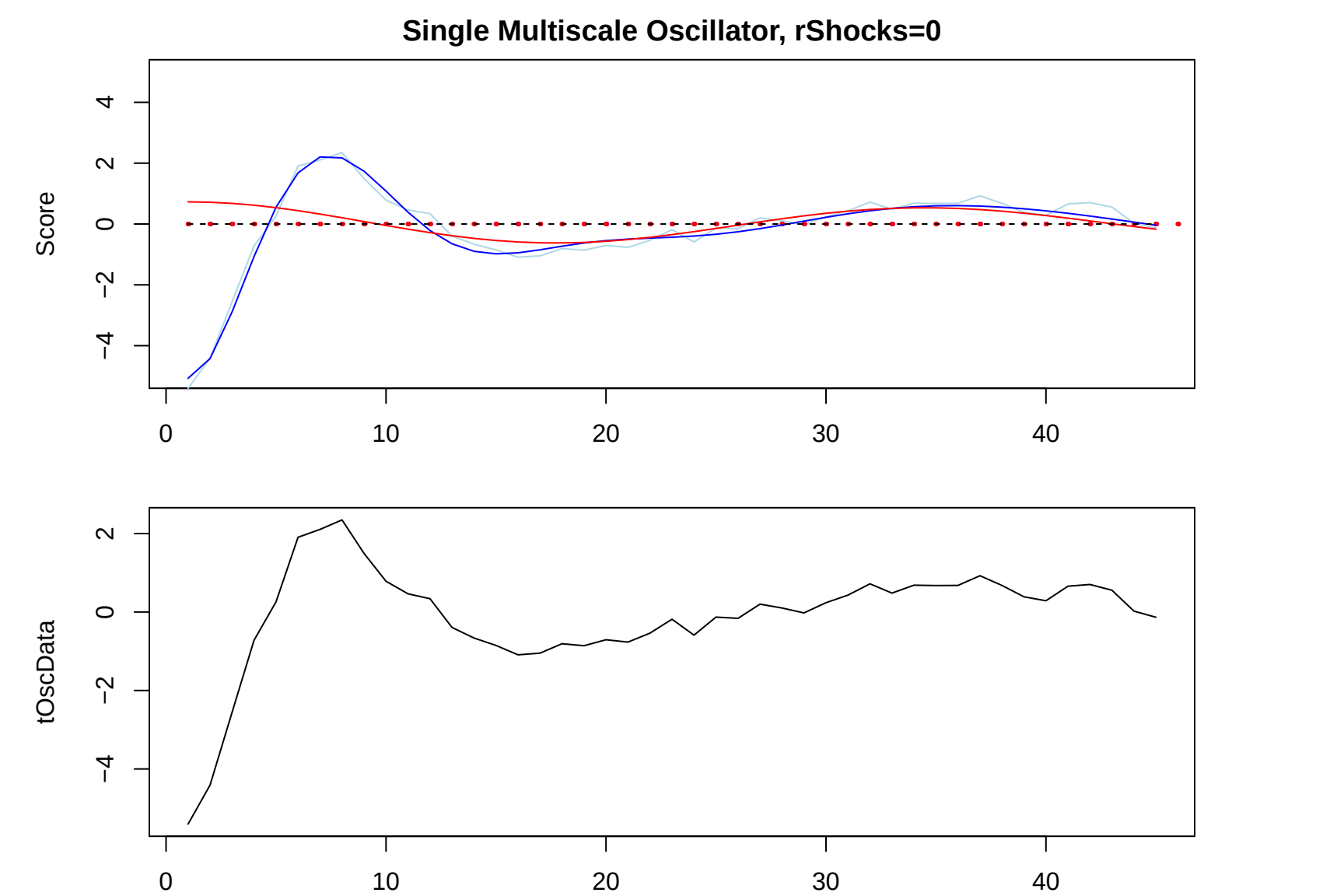

Narrow Eta Estimates: Multiscale Discontinuous
Estimate
−0.2
−0.4
−0.6
−0.8
−0.9
−0.8
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2
True Value

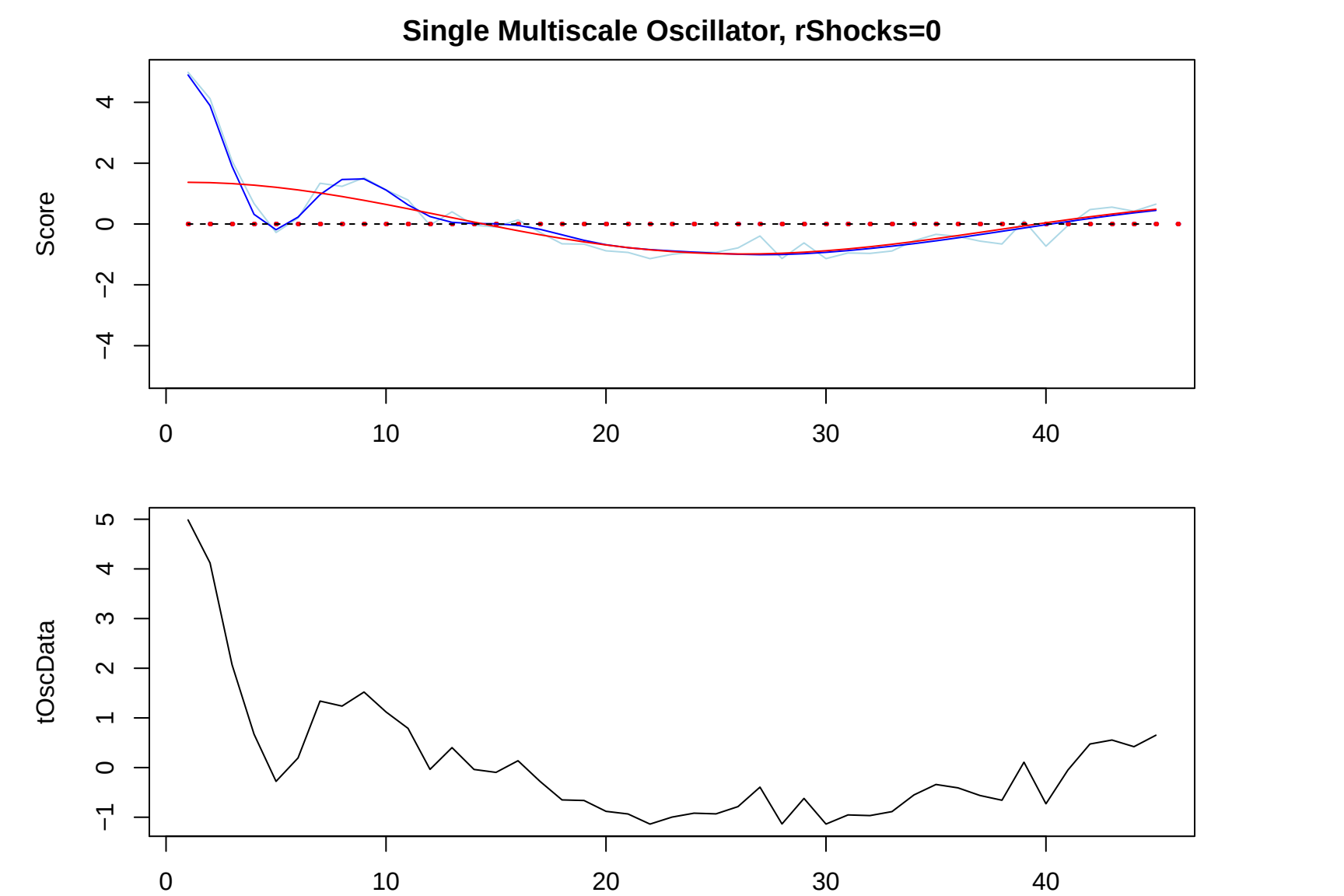

Narrow Zeta Estimates: Multiscale Discontinuous
Estimate
0.0
−0.2
−0.4
−0.6
−0.8
−0.5
−0.4
−0.3
−0.2
−0.1
True Value

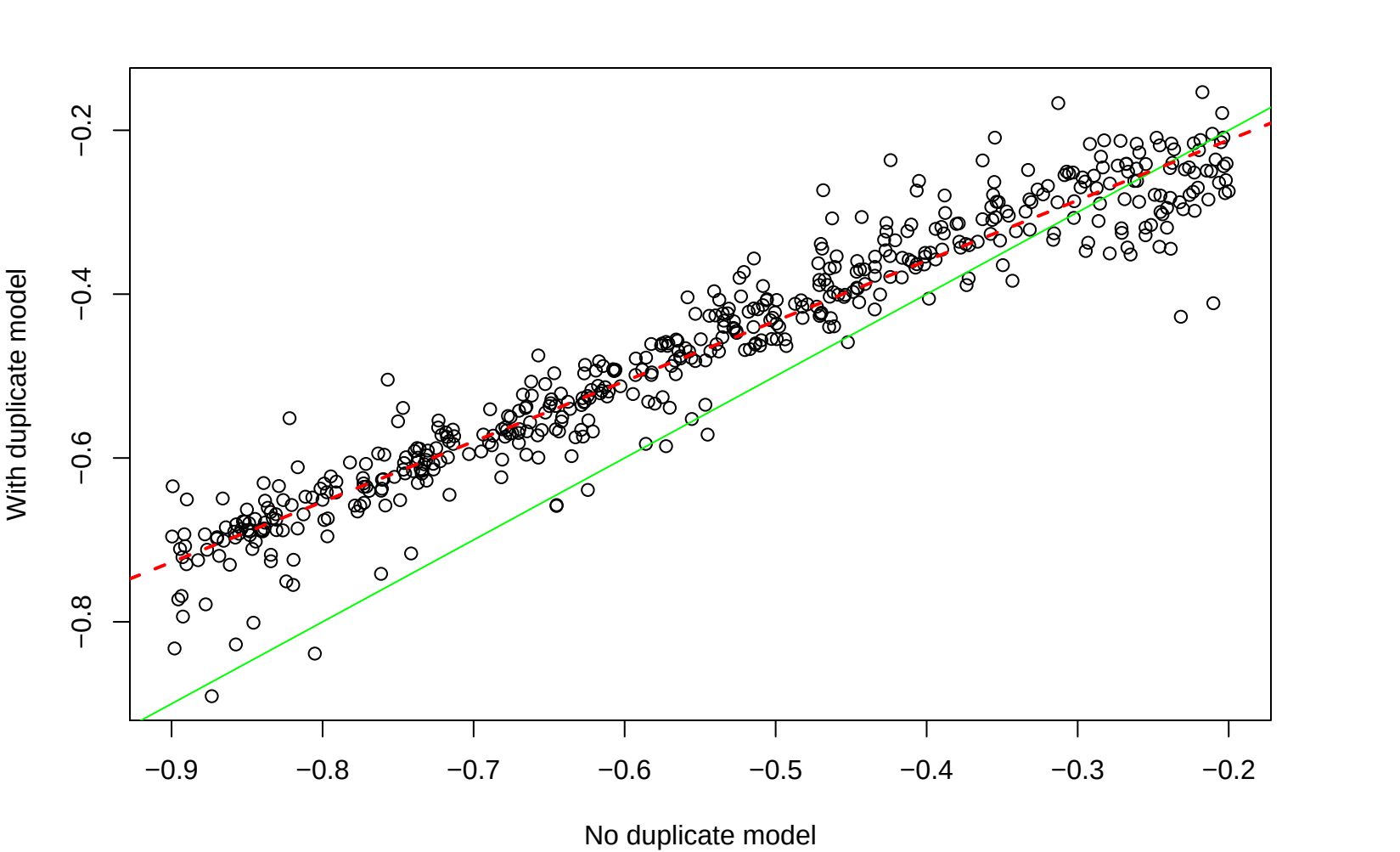

Broad Eta Estimates: Multiscale Discontinuous
Estimate
0.0
−0.1
−0.2
−0.3
−0.4
−0.040
−0.035
−0.030
−0.025
−0.020
−0.015
−0.010
True Value

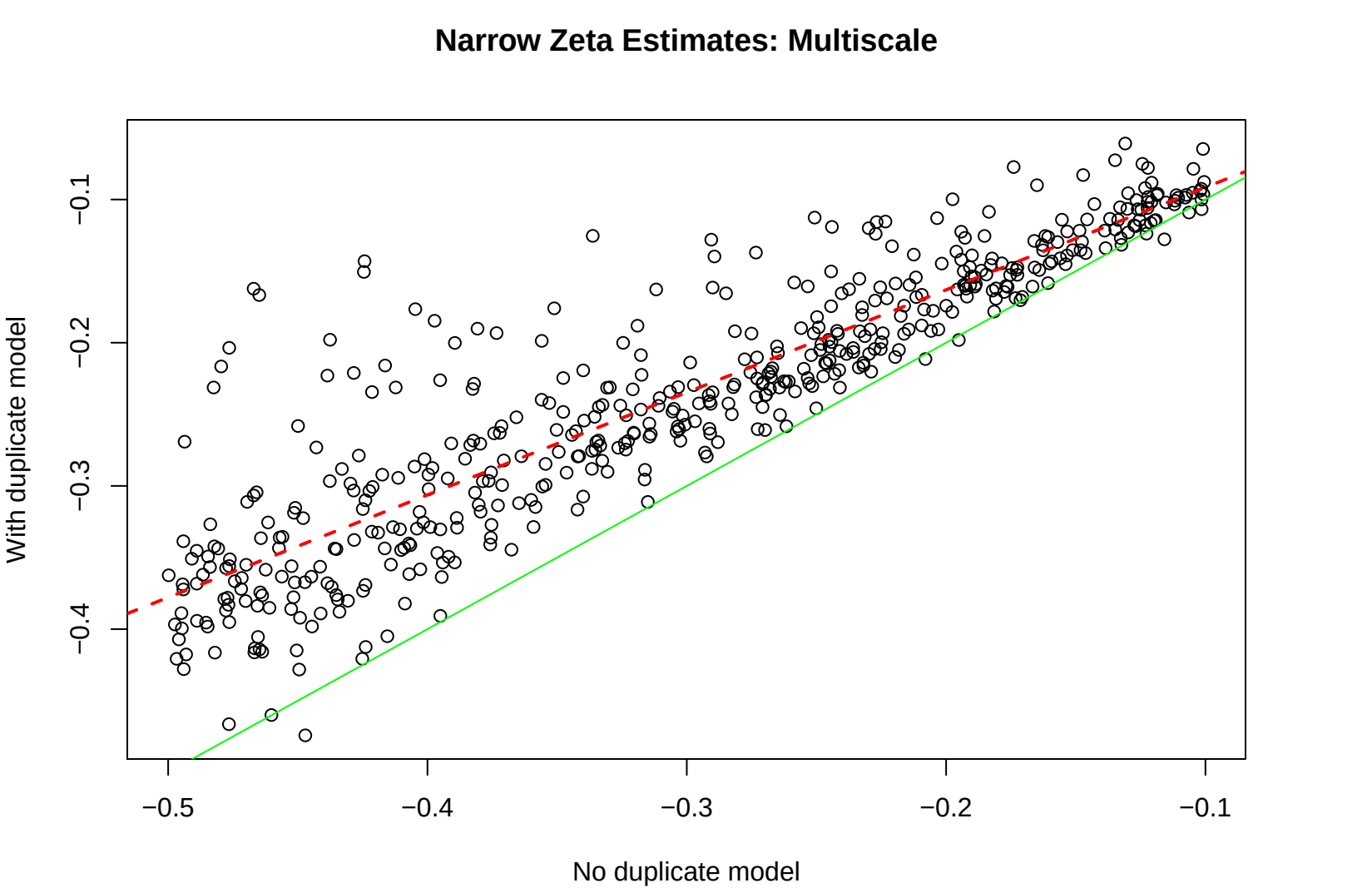

Broad Zeta Estimates: Multiscale Discontinuous
Estimate
0.4
0.2
0.0
−0.2
−0.030
−0.025
−0.020
−0.015
−0.010
−0.005
0.000
True Value

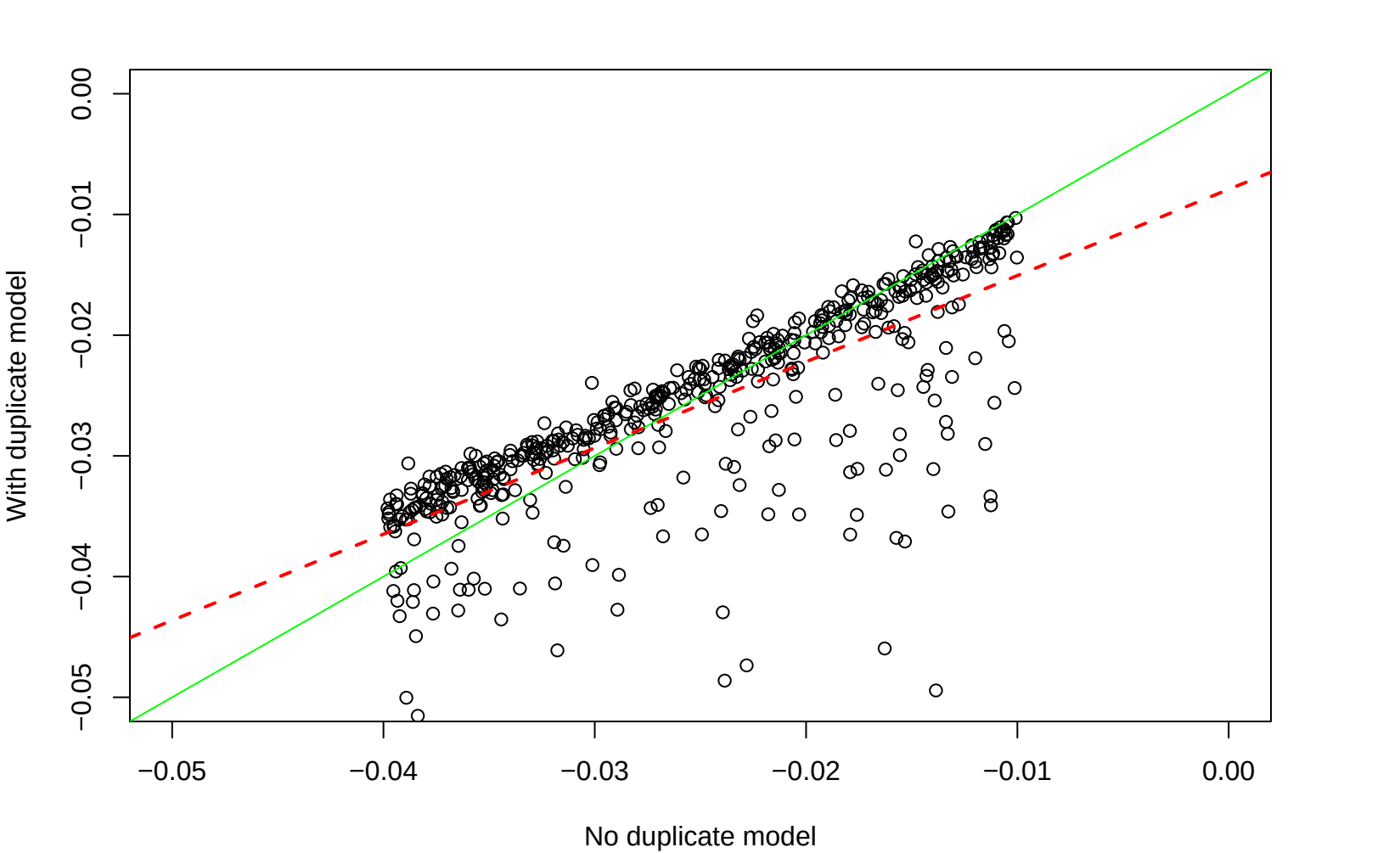

Single Multiscale Oscillator, rShocks=0
Score
4
2
0
−2
−4
0
10
20
30
40
tOscData
3
2
1
0
−1
−3
0
10
20
30
40

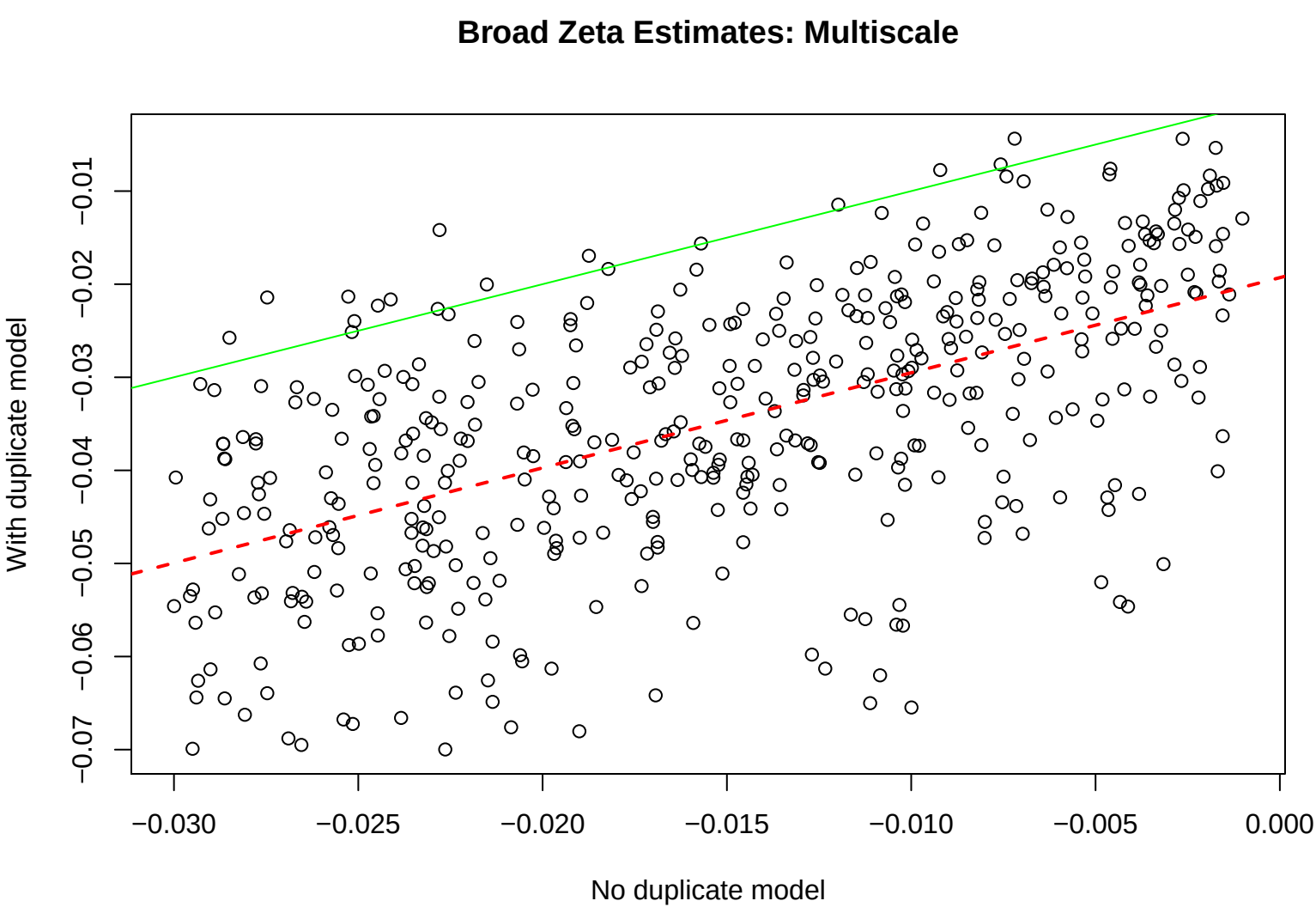

Single Multiscale Oscillator, rShocks=0
Score
4
2
0
−2
−4
0
10
20
30
40
tOscData
2
0
−2
−4
0
10
20
30
40


Single Multiscale Oscillator, rShocks=0
Score
4
2
0
−2
−4
0
10
20
30
40
tOscData
5
4
3
2
1
0
−1
0
10
20
30
40


Narrow Eta Estimates: Multiscale
With duplicate model
No duplicate model
−0.2
−0.4
−0.6
−0.8
−0.9
−0.8
−0.7
−0.6
−0.5
−0.4
−0.3
−0.2


Narrow Zeta Estimates: Multiscale
With duplicate model
No duplicate model
−0.1
−0.2
−0.3
−0.4
−0.5
−0.4
−0.3
−0.2
−0.1


Broad Eta Estimates: Multiscale
With duplicate model
No duplicate model
0.00
−0.01
−0.02
−0.03
−0.04
−0.05
−0.05
−0.04
−0.03
−0.02
−0.01
0.00


Broad Zeta Estimates: Multiscale
With duplicate model
−0.01
−0.02
−0.03
−0.04
−0.05
−0.06
−0.07
−0.030
−0.025
−0.020
−0.015
−0.010
−0.005
0.000
No duplicate model