Rho 0.0180005335461702 AIC Rho 0.00924969975300855 BS: 46 Rho 0.00239280784452612 AIC Rho -0.00223652541703644 BS: 316 AIC = FALSE 8 AIC = FALSE AIC = TRUE AIC = TRUE 6 25 20 30 Density Density 15 20 9 10 2 0 0 -0.020.00 0.02 0.04 0.06 -0.10 -0.050.00 0.05 0.10 N = 100 Bandwidth = 0.006724 N = 100 Bandwidth = 0.01187 Rho 0.126800709527841 AIC Rho 0.126800709527841 BS: 46 Rho 0.0137306769971968 AIC Rho 0.01111714043201 BS: 316 AIC = FALSE AIC = FALSE AIC = TRUE 20 AIC = TRUE 15 12 9 Density Density 10 2 2 0 0 0.08 0.10 0.12 0.14 0.16 -0.10-0.05 0.00 0.05 0.10 0.15 N = 100 Bandwidth = 0.00752 N = 100 Bandwidth = 0.01485 Rho 0.0350230674537204 AIC Rho 0.0197693126818629 BS: 316 Rho 0.279701404425543 AIC Rho 0.279701404425543 BS: 46 20 AIC = FALSE AIC = FALSE AIC = TRUE AIC = TRUE 5 10 Density Density 10 2 2 0 0.24 0.26 0.28 0.30 0.32 -0.10 -0.05 0.00 0.05 0.10 0.15 N = 100 Bandwidth = 0.00704 N = 100 Bandwidth = 0.02019 Rho 0.742516834505592 AIC Rho 0.742516834505592 BS: 46 Rho 0.205918027851901 AIC Rho 0.204579202115599 BS: 316 9 AIC = FALSE AIC = FALSE 3 AIC = TRUE AIC = TRUE ω 25 20 9 Density Density 15 4

2

0.00

0.05

0.10

0.20

0.15

N = 100 Bandwidth = 0.01409

0.25

0.30

0.35

0

2

0.71

0.72

0.73

0.74

N = 100 Bandwidth = 0.00388

0.75

0.76