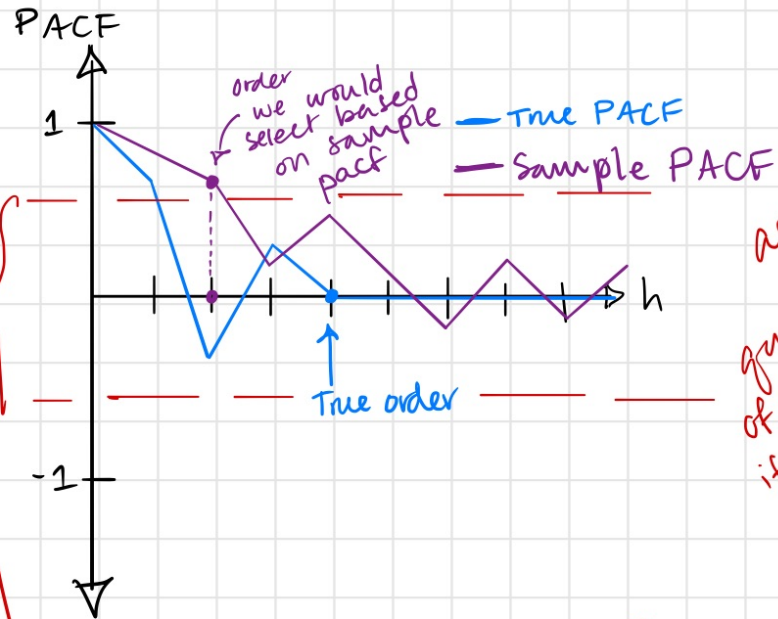


A Clarification! Model Selection for

AR(p)



approx.
95%
quantiles
of $\hat{p}_x(h)$
if true
 $p_x(h)=0$

approximate 95%
quantiles of \hat{c}_{hh}
if true $c_{hh}=0$

MA(q)

