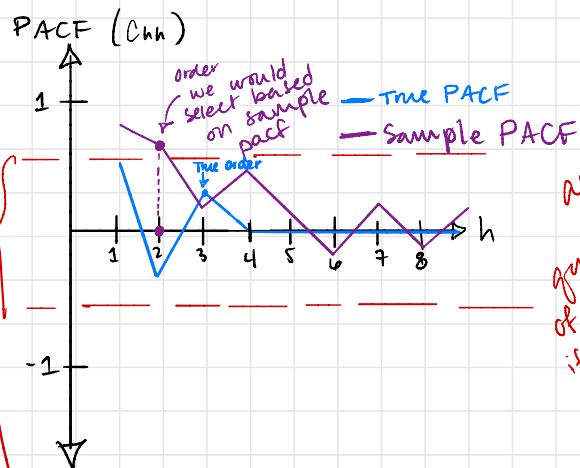


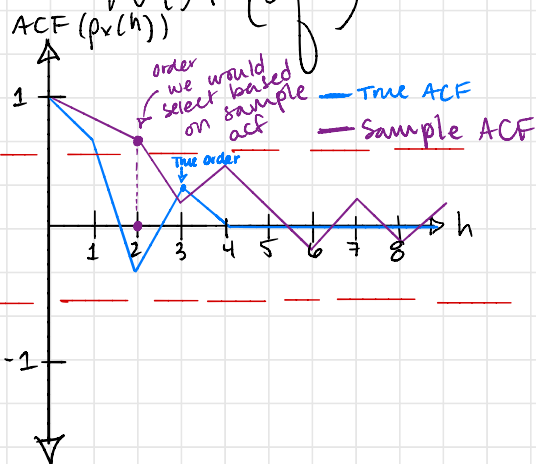
# A Clarification! Model Selection for

## AR(p)



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

## MA(q)



approx. 95% quantiles of  $p_{\times}(h)$  if true  $p_{\times}(h) = 0$