

Michael Creel <michael.creel@gmail.com>

Question regarding your paper

Dear Michael,

Thank you for getting in touch, and bringing up the question about E% and MA(2). I realise now that we missed putting this detail in the paper.

The prior is triangular in this case due to the invertibility conditions as you point out. However, we calculated E% considering the larger rectangular region surrounding the prior:

dmin = [-2, -1]

dmax = [2, 1]

The actual prior used for generating samples operates in the exact triangular region (code here). It is just the E% value that is normalized over a larger space in this case.

Another option could be to calculate E% in parts by dividing the triangular region into smaller rectangular sub-regions.

Hope this helps, and please feel free to get back with further questions should something come up.

Best,

Prashant

[Quoted text hidden]

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1 of 2 10/19/22, 15:13

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2 of 2 10/19/22, 15:13