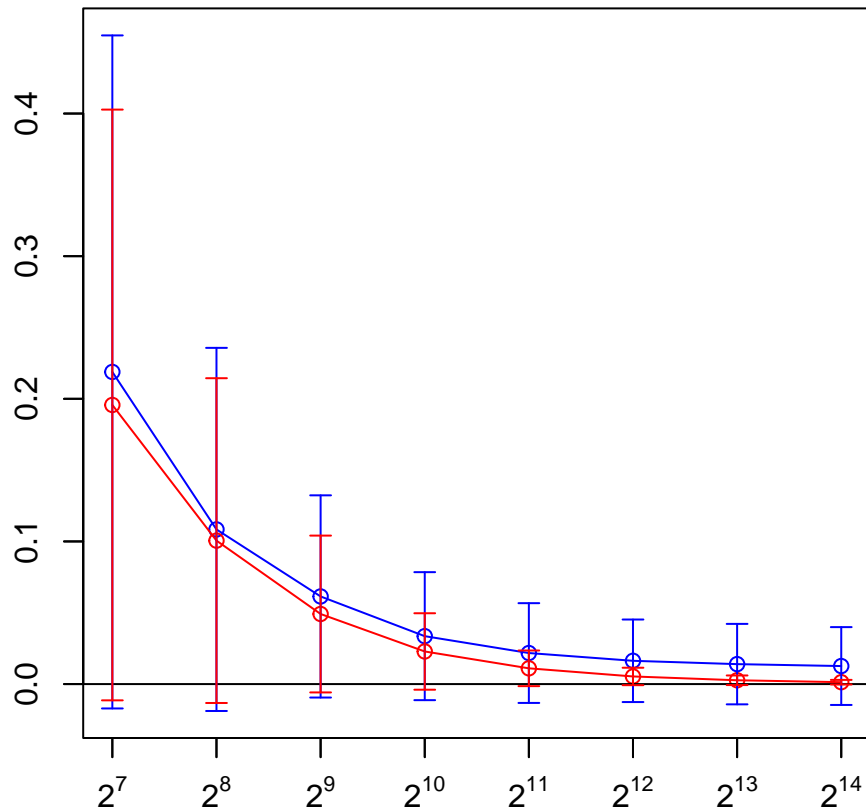


$MSE(\hat{\xi}_{\text{Whittle}}, \xi)$



—  $\text{fepxmst}_{\text{FARIMA}(1, d, 0)}$   
—  $\text{fepxmst}_{\text{FEXP}(2, d)}$

$T$