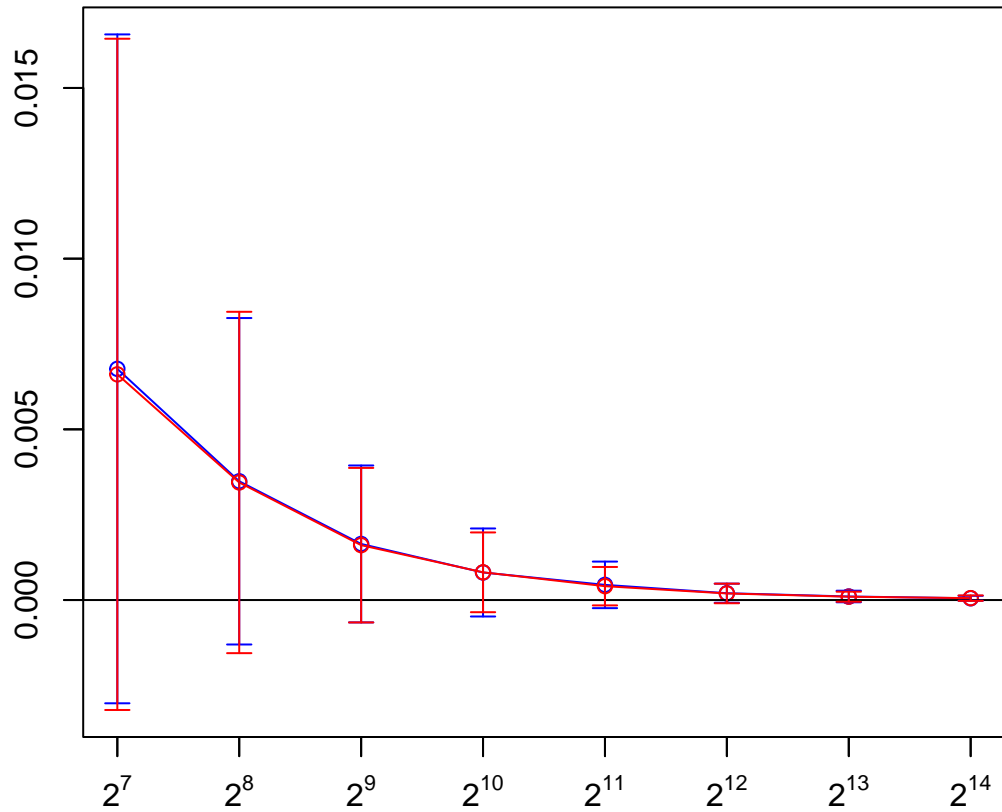


$\text{MSE}(\hat{\phi}_1, \phi_1)$



$\text{fepxmst}_{\text{AR}(1)}$
 $\text{fepxmst}_{\text{EXP}(4)}$

T