AR[0.4,-0.3,0.2,-0.1] T=60 rep=2000 pmax=11 Distribution of a₂ Distribution of a₁ 100 100 50 50 0 0.6 -1 -0.5 0 0.2 0.4 Distribution of a₃ Distribution of a 40 60 40 20 20 -0.2 0.4 -0.8 -0.6 -0.4 -0.2 0.2 0.2 Distribution of a₅ Distribution of a₆ 60 60 40 40 20 20 0 -0.4 -0.2 0.2 0.4 -0.4 -0.2 0 0.2



