simulated: AR(2,2), fitted: AR(0,0)
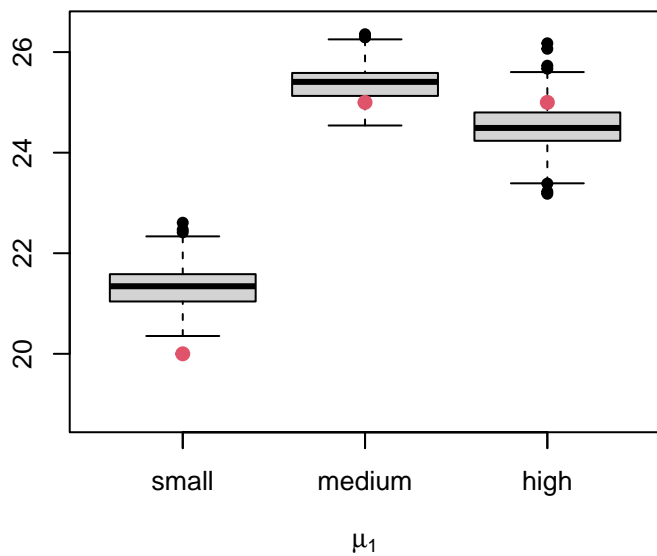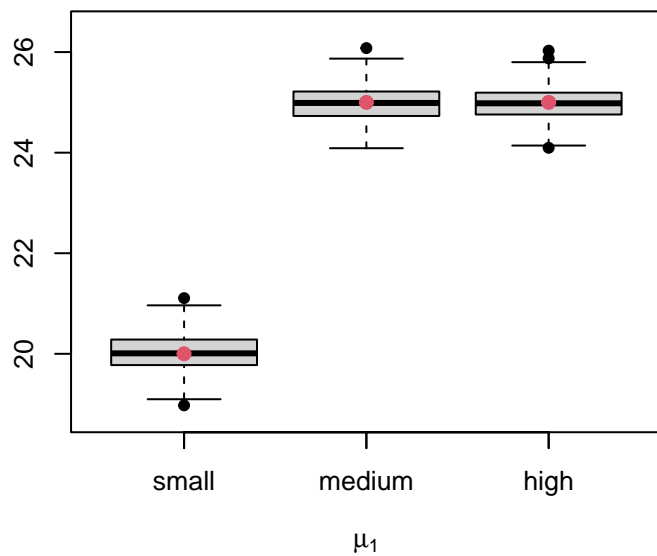
simulated: AR(2,2), fitted: AR(2,2)

μ_1

μ_1

● true values

μ_2

μ_2