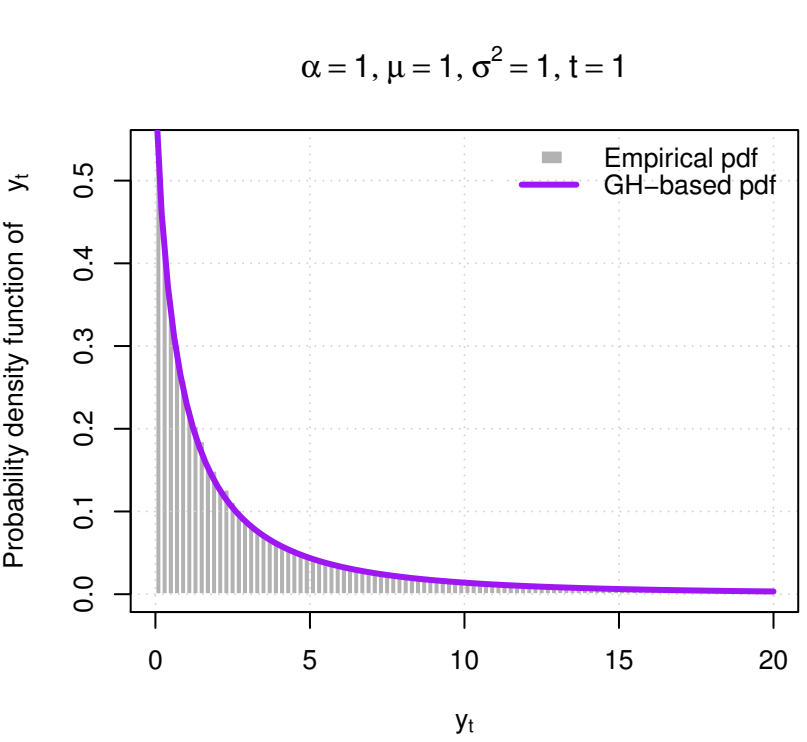
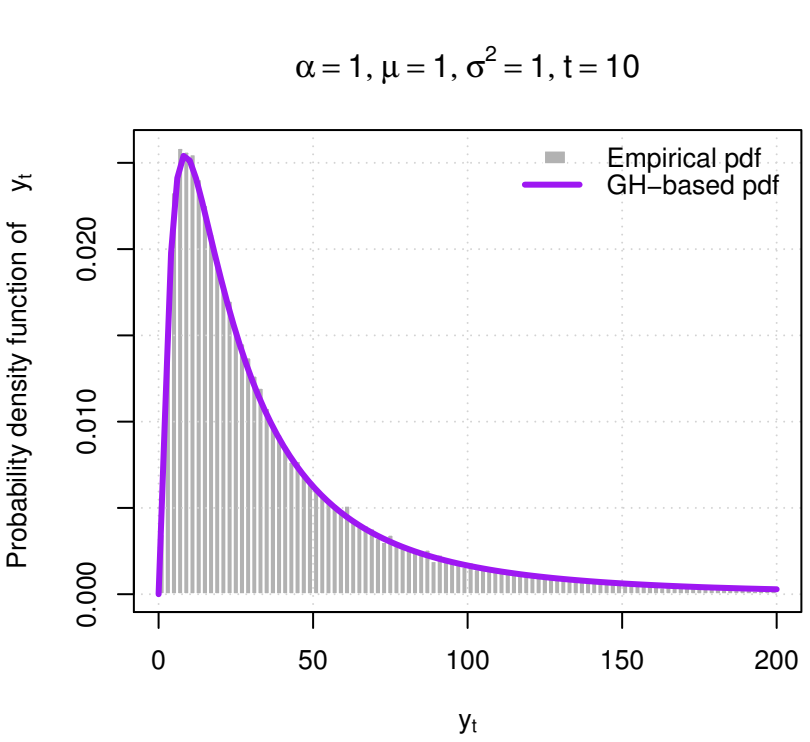
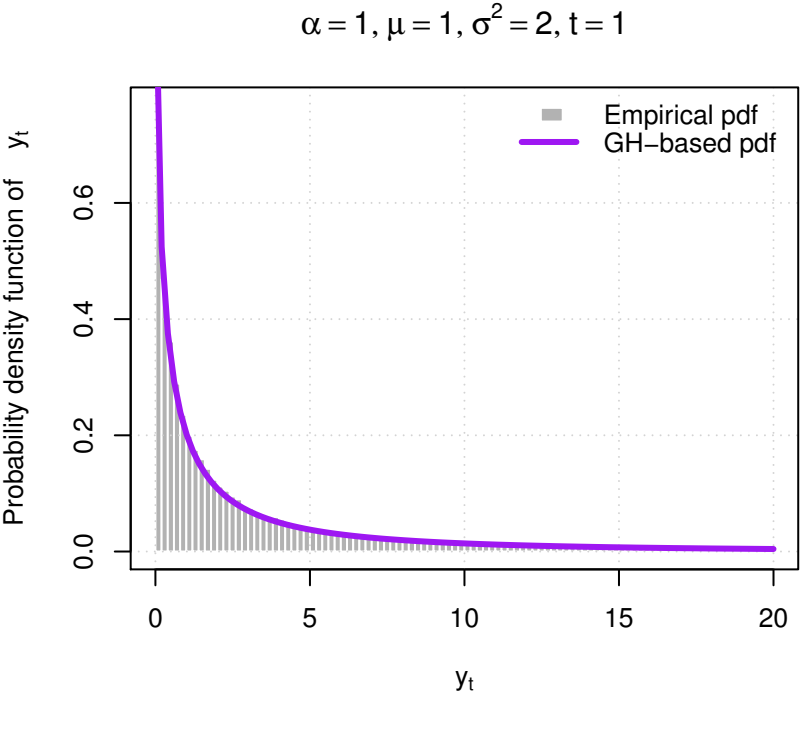
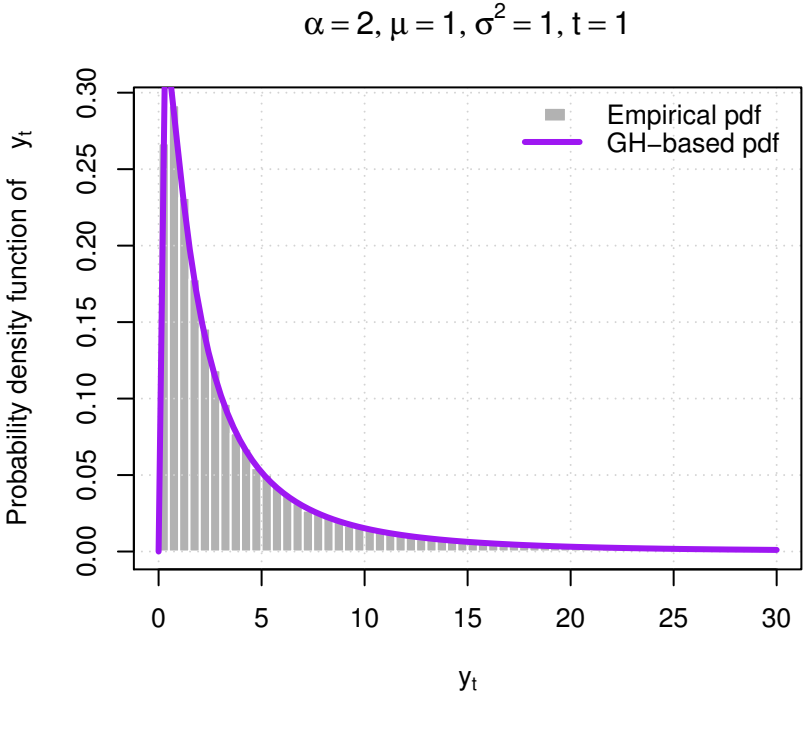

$\alpha = 1, \mu = 1, \sigma^2 = 1, t = 1$
Empirical pdf
GH−based pdf
Probability density function of y_t
y_t
0.0
0.1
0.2
0.3
0.4
0.5
0
5
10
15
20


$\alpha = 1, \mu = 1, \sigma^2 = 1, t = 10$
Empirical pdf
GH−based pdf
Probability density function of y_t
y_t
0.000
0.010
0.020
0
50
100
150
200


$\alpha = 1, \mu = 1, \sigma^2 = 2, t = 1$
Empirical pdf
GH−based pdf
Probability density function of y_t
y_t
0.0
0.2
0.4
0.6
0
5
10
15
20


$\alpha = 2, \mu = 1, \sigma^2 = 1, t = 1$
Empirical pdf
GH−based pdf
Probability density function of y_t
y_t
0.00
0.05
0.10
0.15
0.20
0.25
0.30
0
5
10
15
20
25
30