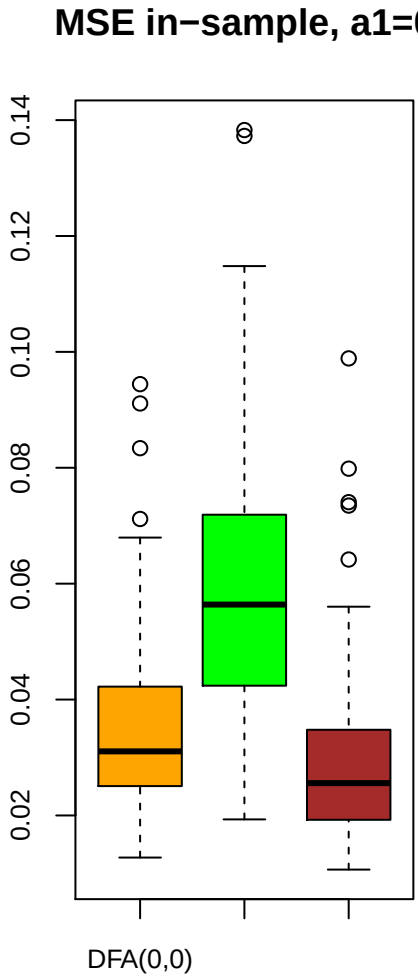
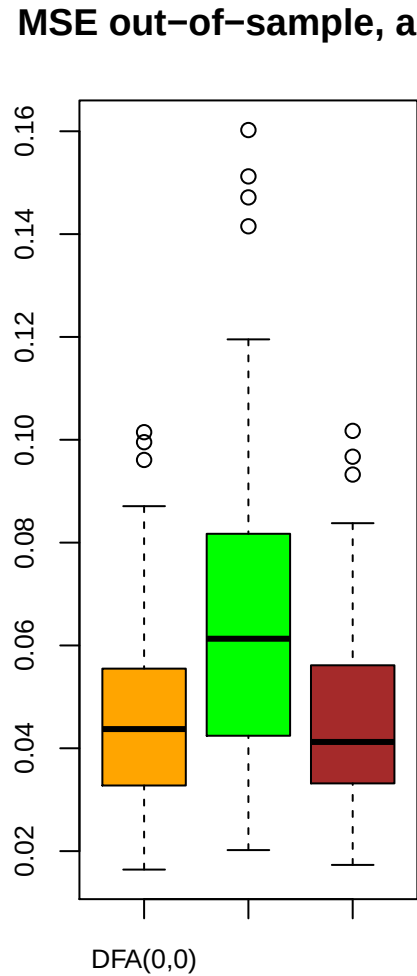

MSE in−sample, a1=0
0.02
0.04
0.06
0.08
0.10
0.12
0.14
DFA(0,0)


MSE out−of−sample, a1=0
0.02
0.04
0.06
0.08
0.10
0.12
0.14
0.16
DFA(0,0)