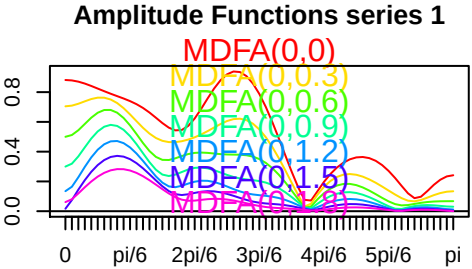
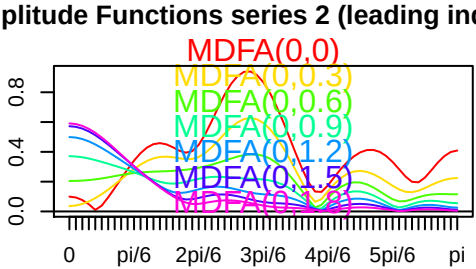
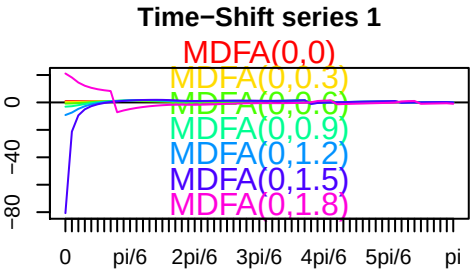
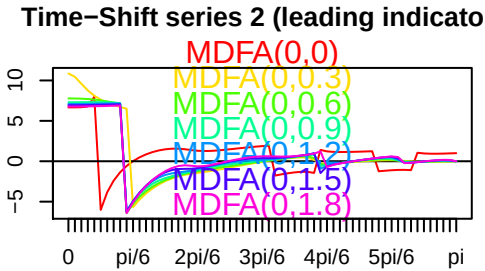
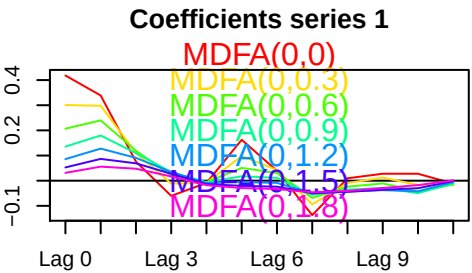
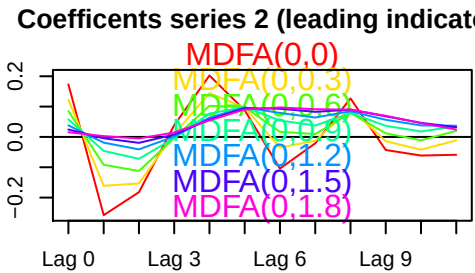

Amplitude Functions series 1
MDFA(0,0)
MDFA(0,0.3)
MDFA(0,0.6)
MDFA(0,0.9)
MDFA(0,1.2)
MDFA(0,1.5)
MDFA(0,1.8)
0.0
0.4
0.8
0
pi/6
2pi/6
3pi/6
4pi/6
5pi/6
pi


Amplitude Functions series 2 (leading indicat
MDFA(0,0)
MDFA(0,0.3)
MDFA(0,0.6)
MDFA(0,0.9)
MDFA(0,1.2)
MDFA(0,1.5)
MDFA(0,1.8)
0.0
0.4
0.8
0
pi/6
2pi/6
3pi/6
4pi/6
5pi/6
pi


Time−Shift series 1
MDFA(0,0)
MDFA(0,0.3)
MDFA(0,0.6)
MDFA(0,0.9)
MDFA(0,1.2)
MDFA(0,1.5)
MDFA(0,1.8)
−80
−40
0
0
pi/6
2pi/6
3pi/6
4pi/6
5pi/6
pi


Time−Shift series 2 (leading indicator)
MDFA(0,0)
MDFA(0,0.3)
MDFA(0,0.6)
MDFA(0,0.9)
MDFA(0,1.2)
MDFA(0,1.5)
MDFA(0,1.8)
−5
0
5
10
0
pi/6
2pi/6
3pi/6
4pi/6
5pi/6
pi


Coefficients series 1
MDFA(0,0)
MDFA(0,0.3)
MDFA(0,0.6)
MDFA(0,0.9)
MDFA(0,1.2)
MDFA(0,1.5)
MDFA(0,1.8)
−0.1
0.2
0.4
Lag 0
Lag 3
Lag 6
Lag 9


Coefficents series 2 (leading indicator)
MDFA(0,0)
MDFA(0,0.3)
MDFA(0,0.6)
MDFA(0,0.9)
MDFA(0,1.2)
MDFA(0,1.5)
MDFA(0,1.8)
−0.2
0.0
0.2
Lag 0
Lag 3
Lag 6
Lag 9