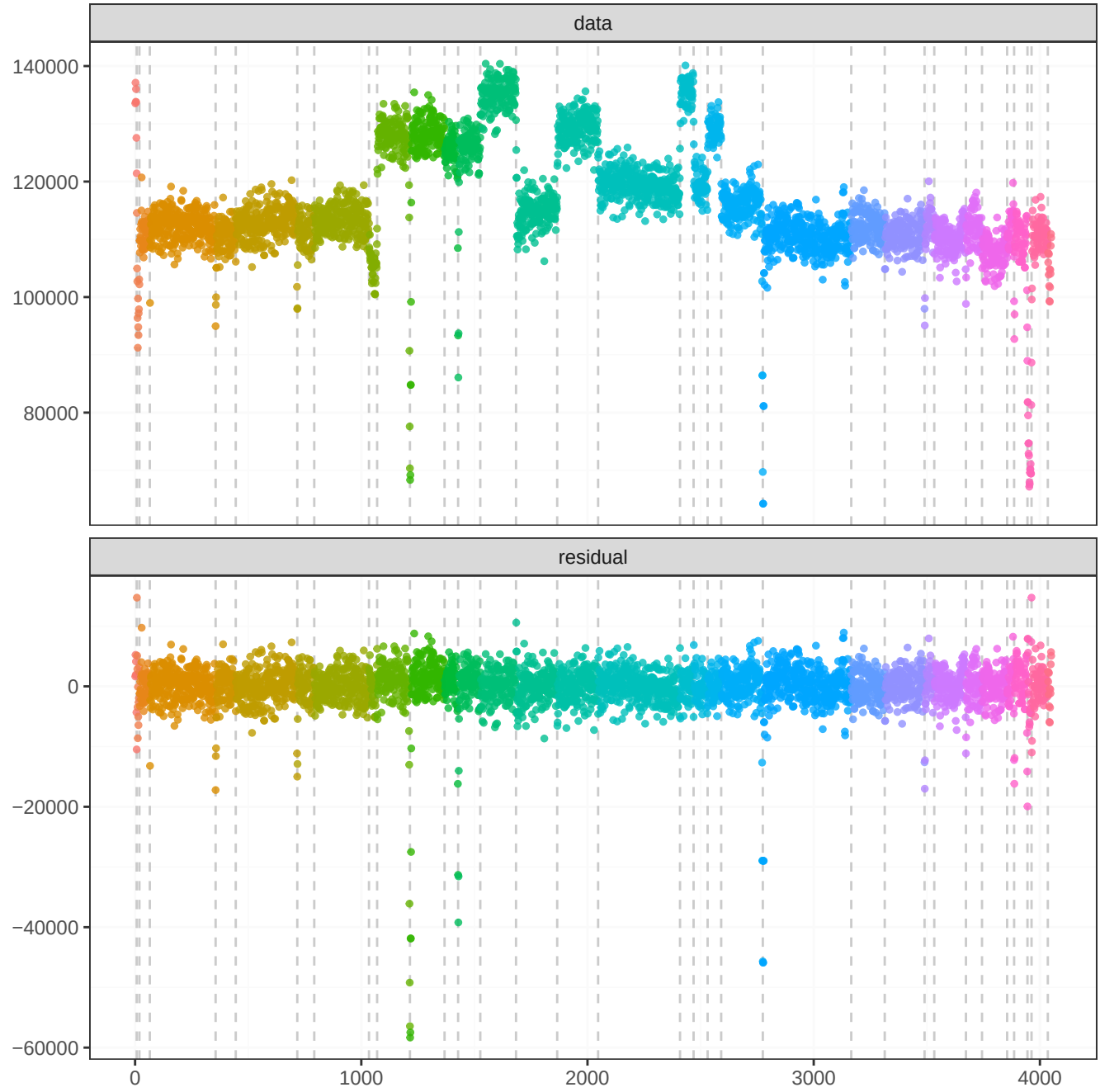
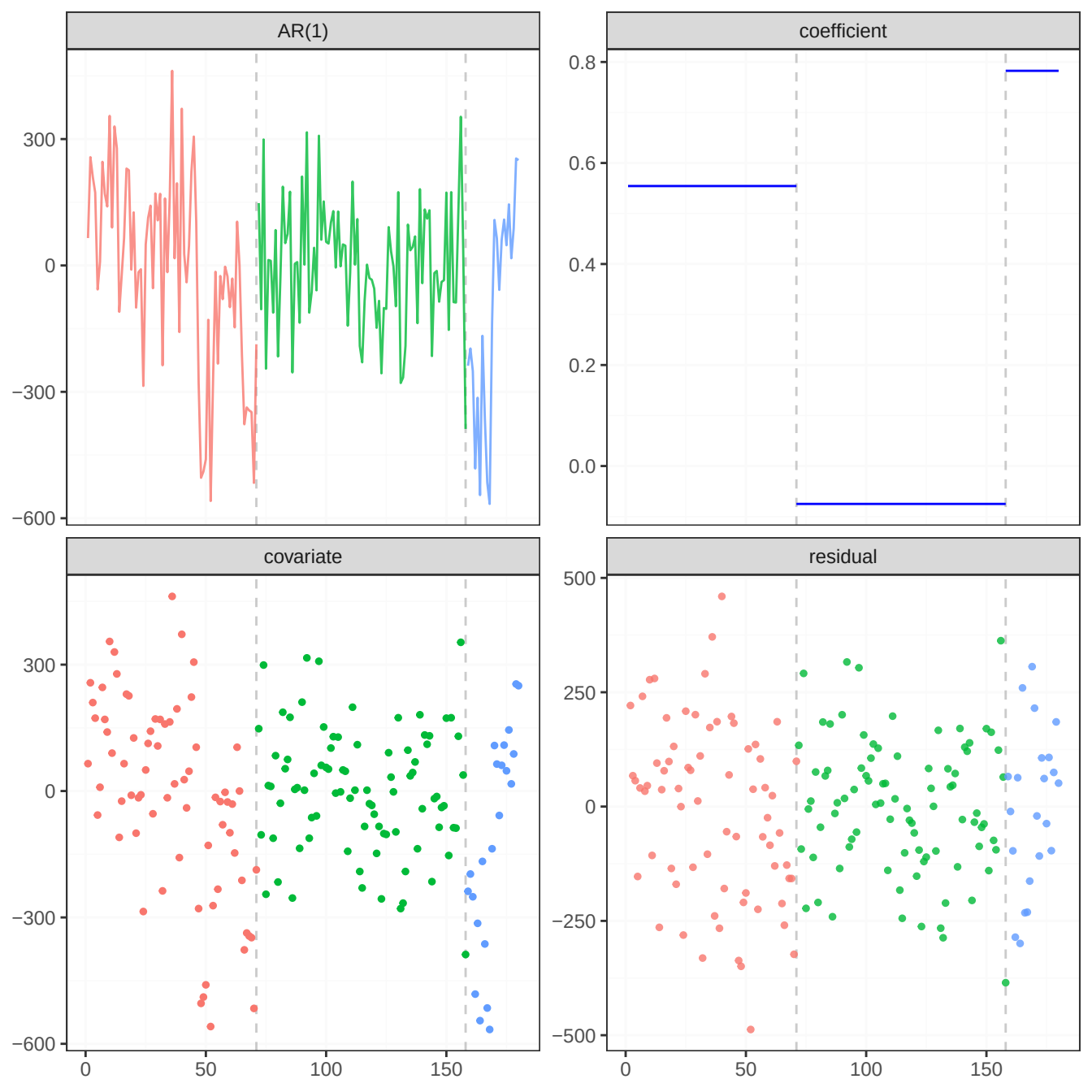
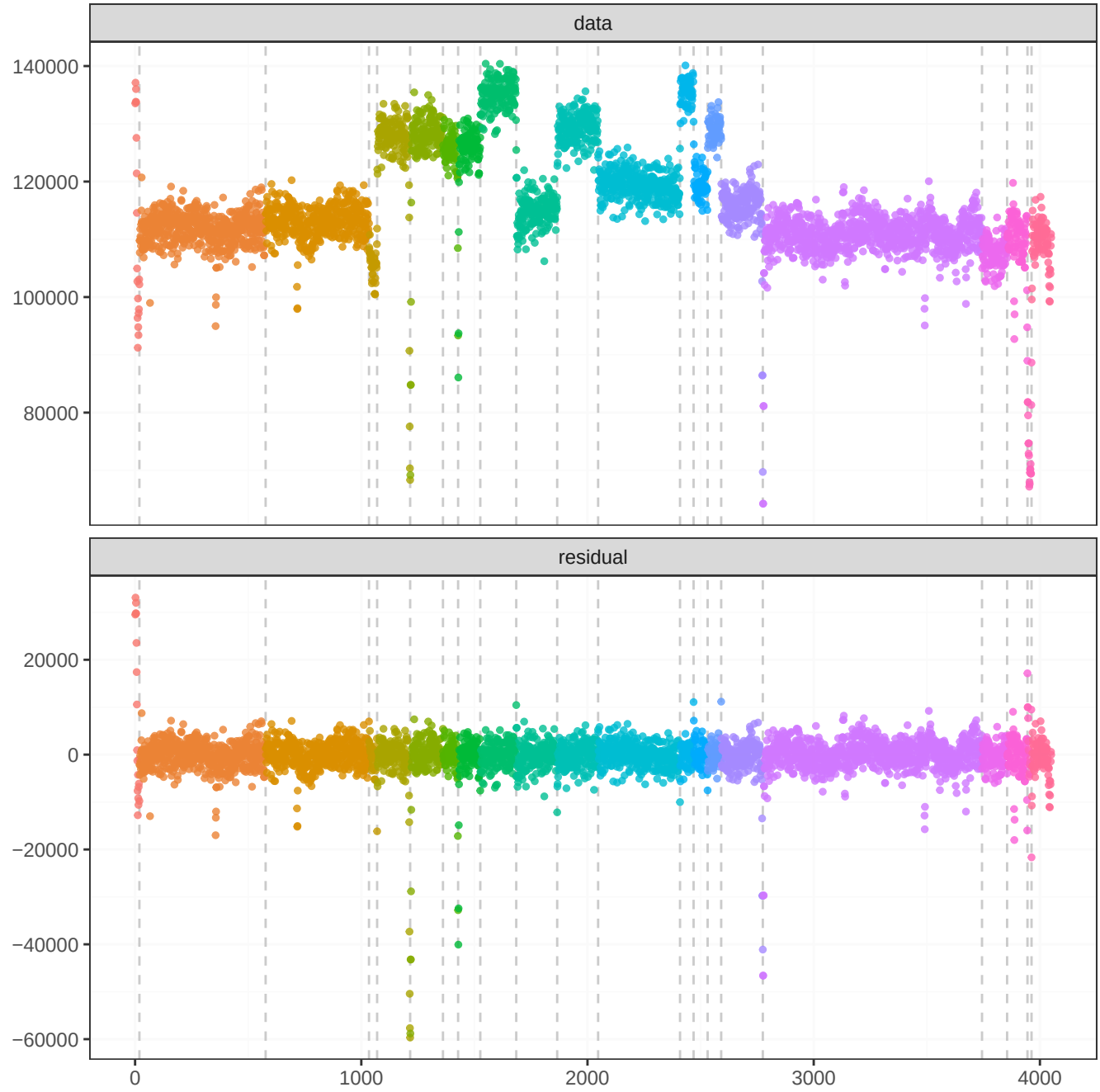
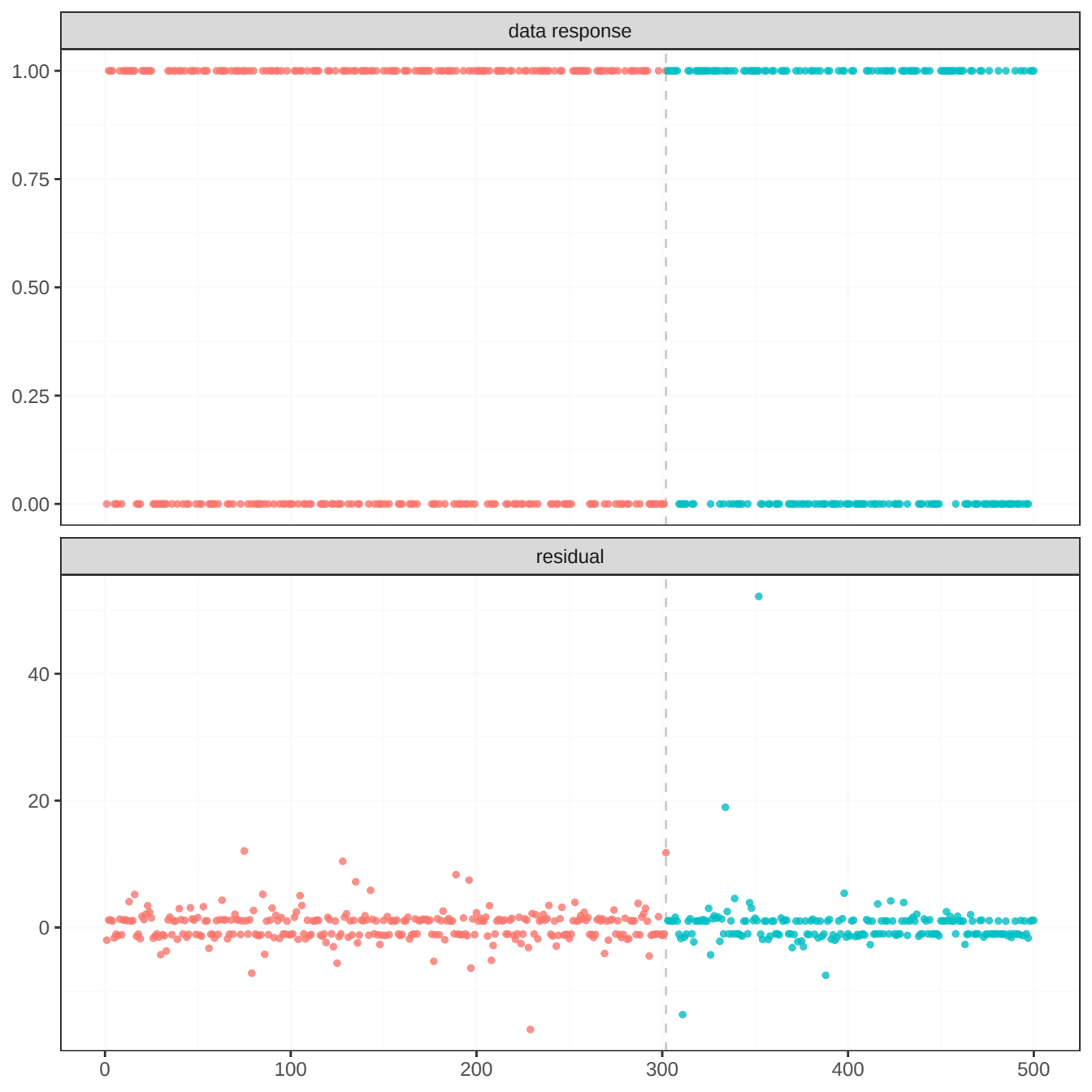
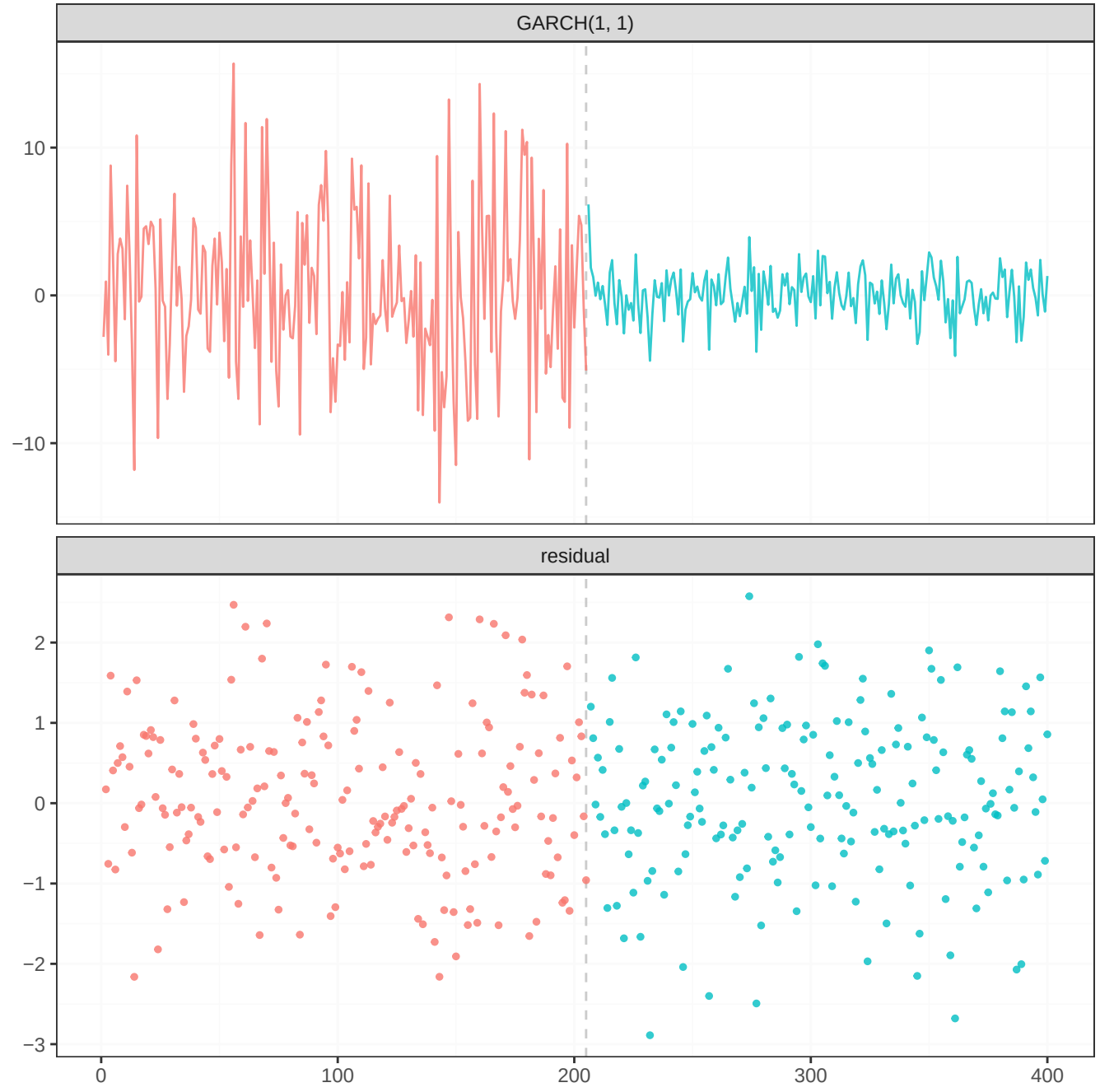
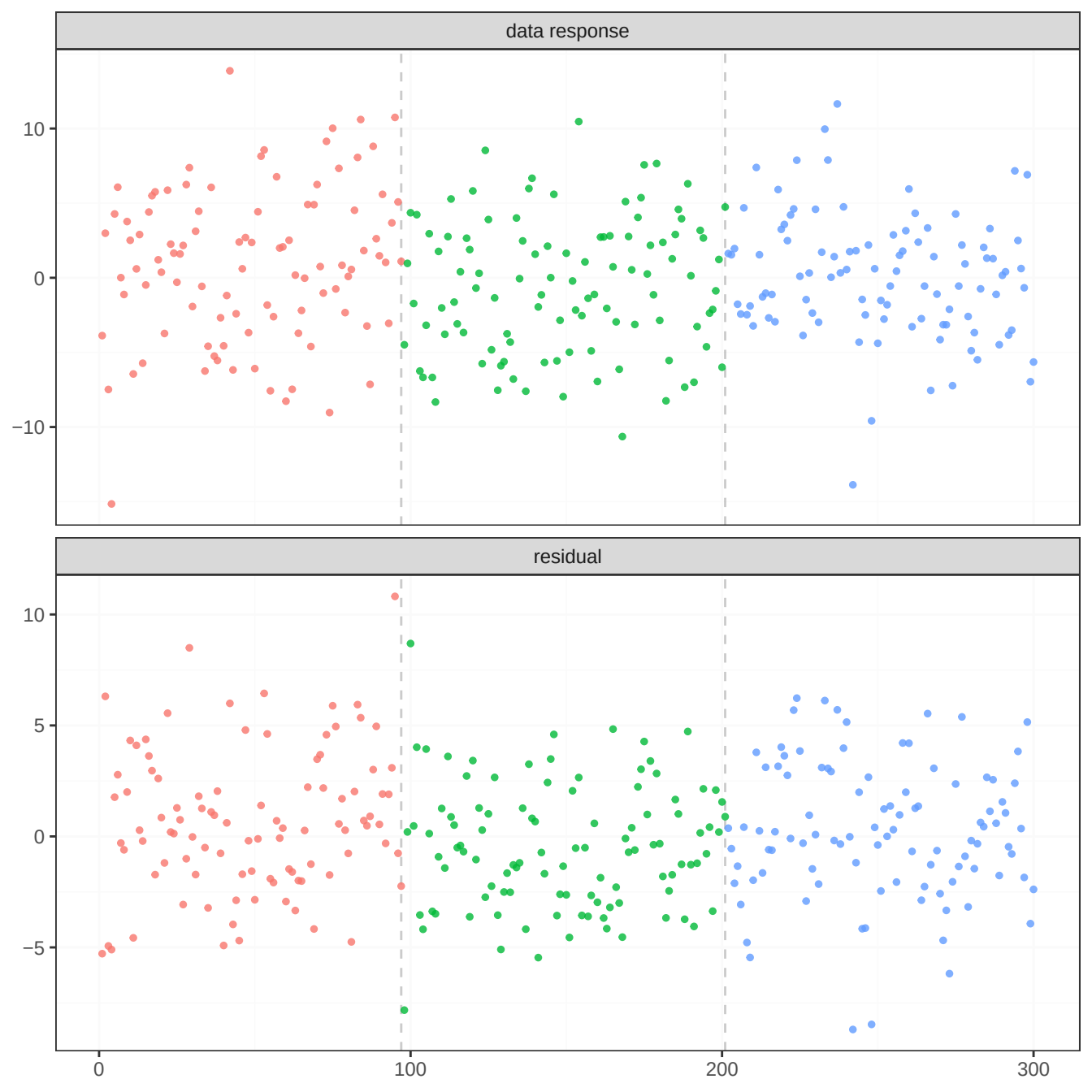

data
140000
120000
100000
80000
residual
0
−20000
−40000
−60000
0
1000
2000
3000
4000

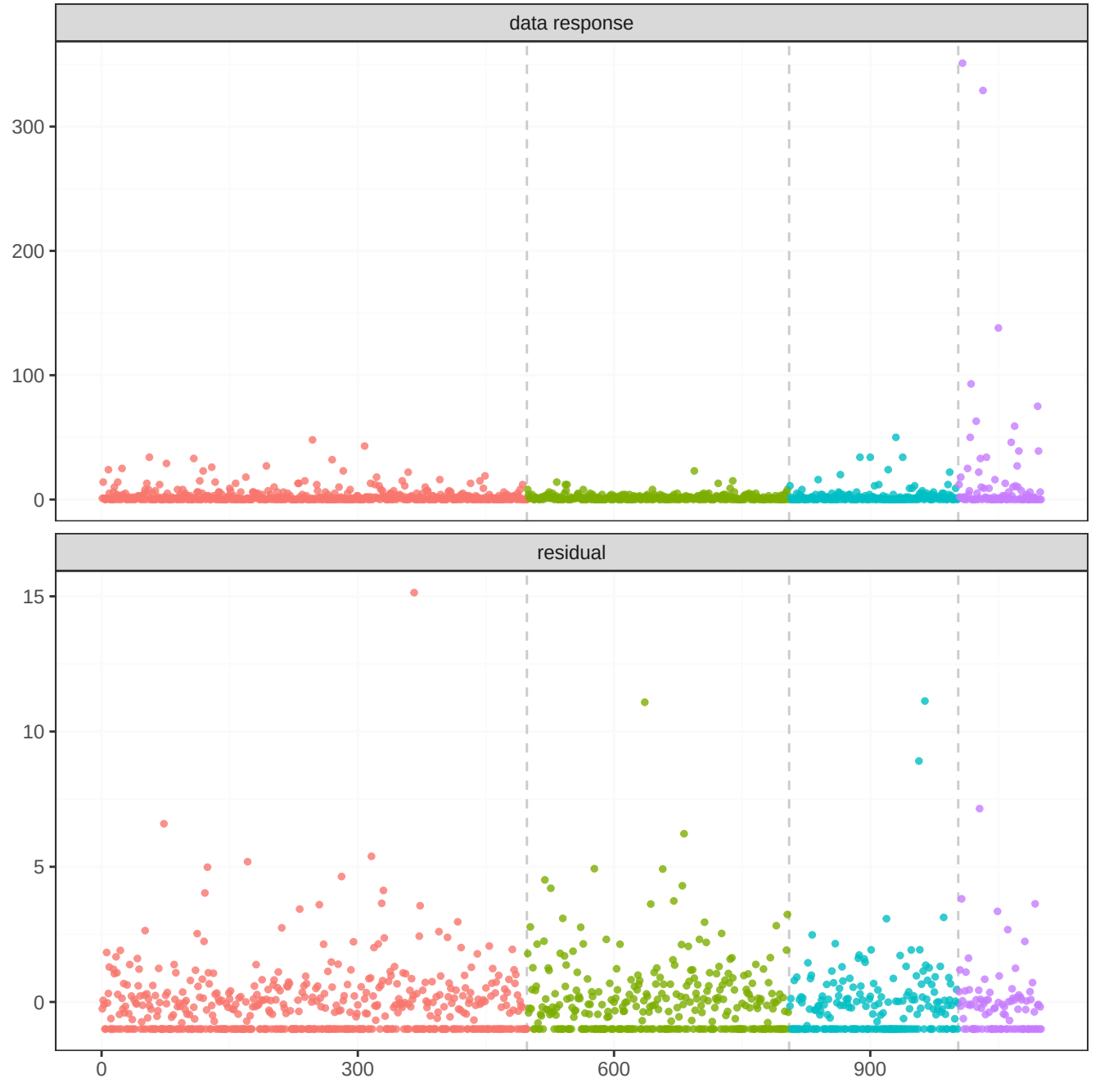

AR(1)
coefficient
covariate
residual
300
0
−300
−600
0.8
0.6
0.4
0.2
0.0
500
250
−250
−500
0
50
100
150

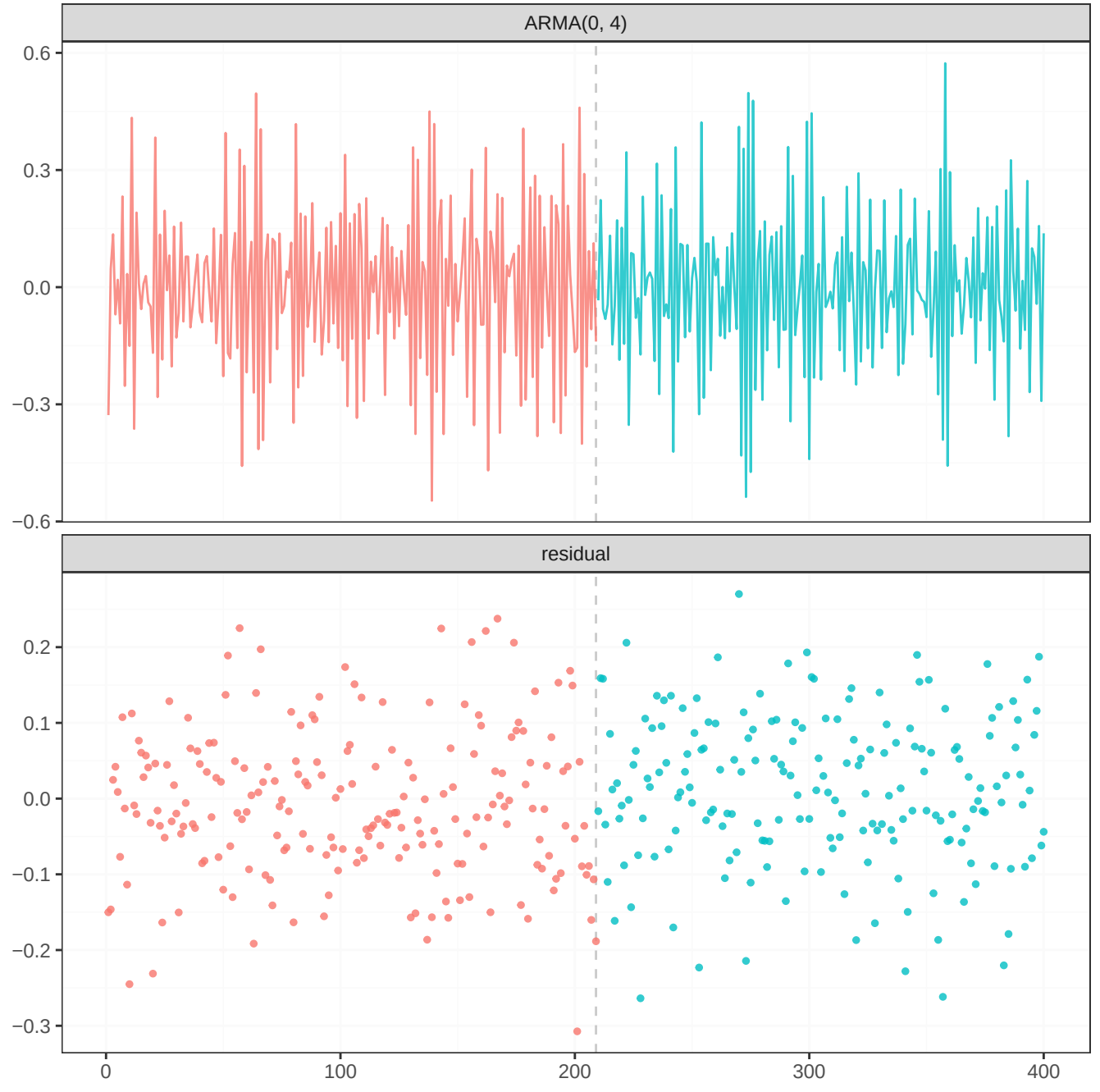

data
140000
120000
100000
80000
residual
20000
0
−20000
−40000
−60000
0
1000
2000
3000
4000

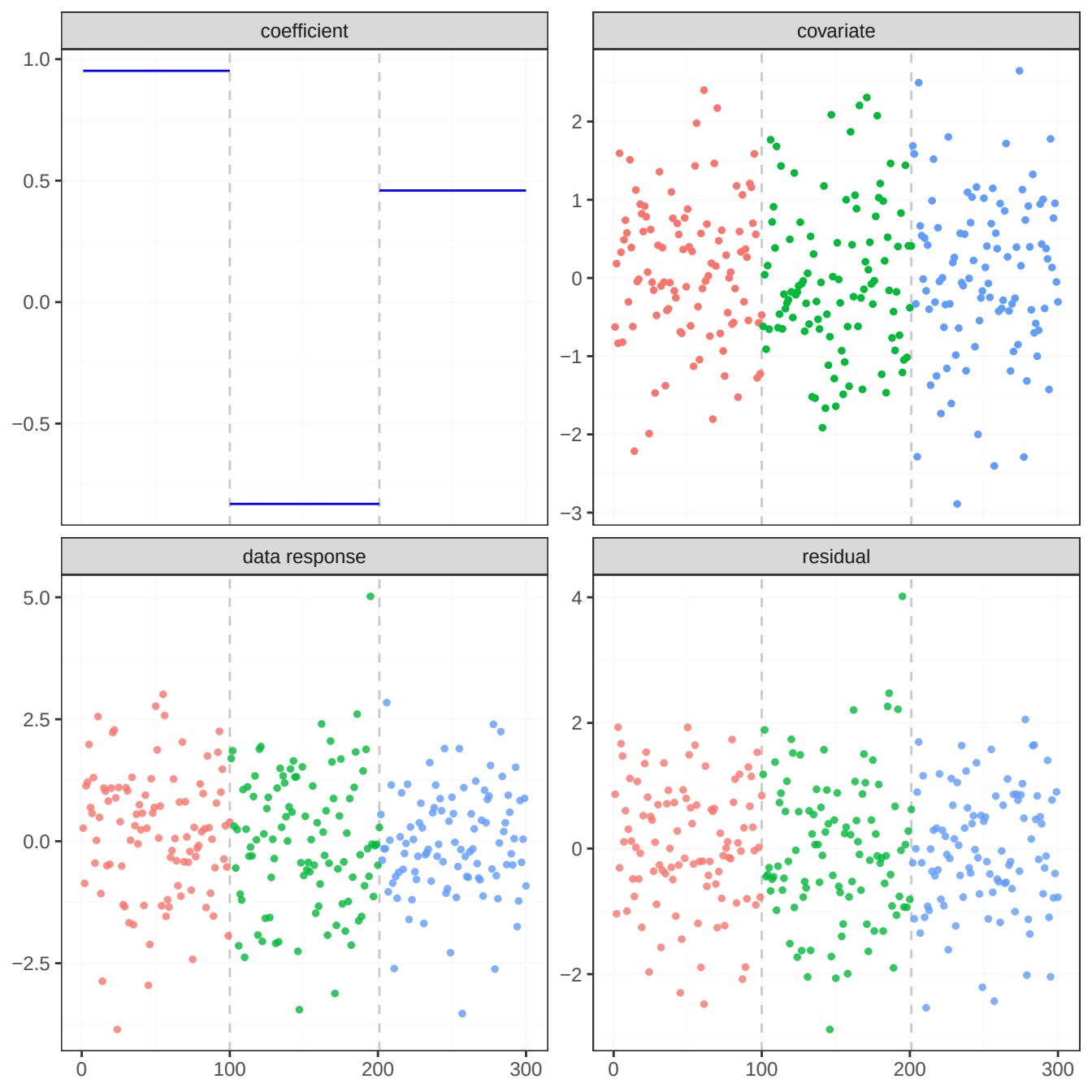

data response
1.00
0.75
0.50
0.25
0.00
residual
40
20
0
0
100
200
300
400
500

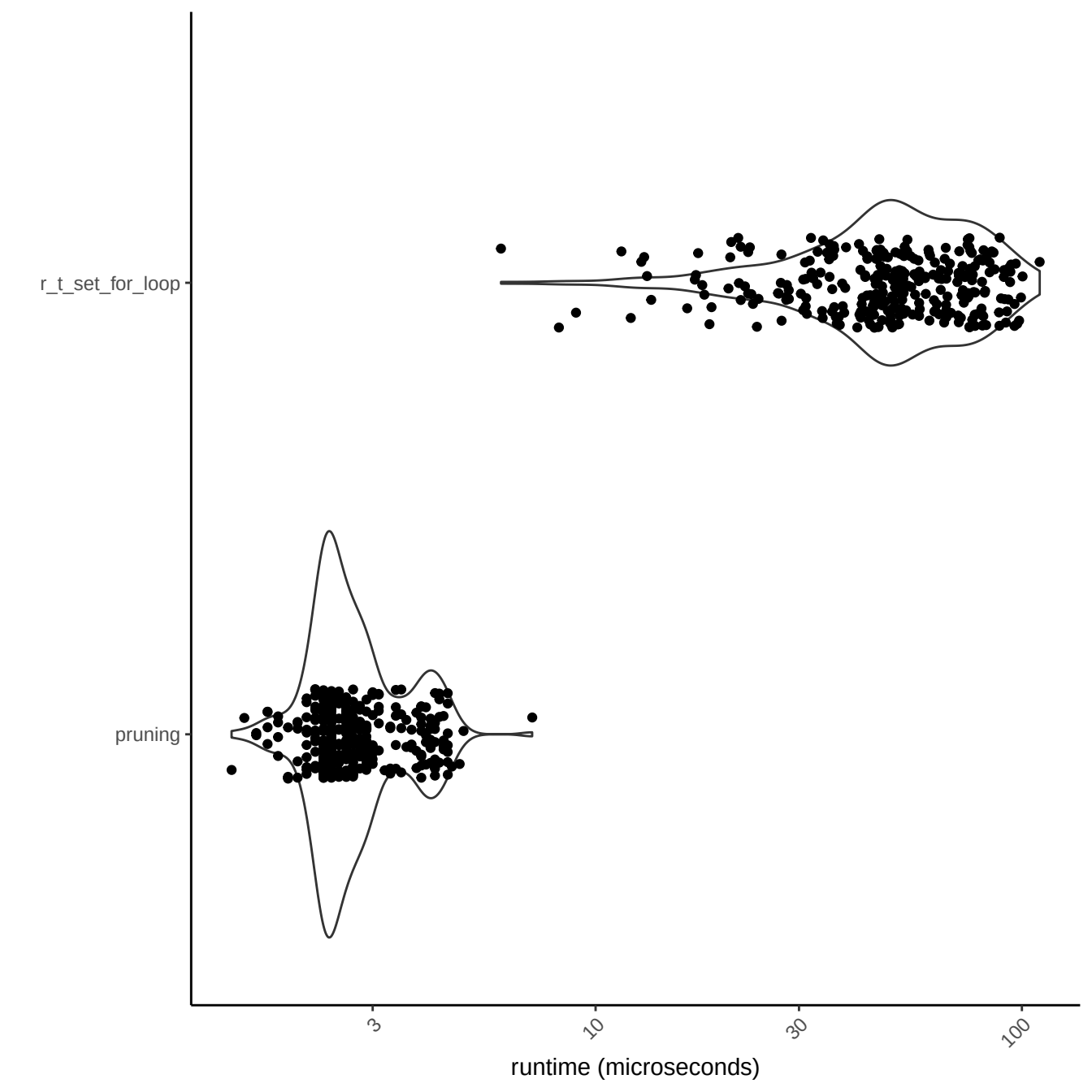

GARCH(1, 1)
10
0
−10
residual
2
1
0
−1
−2
−3
0
100
200
300
400


data response
10
0
−10
residual
10
5
0
−5
0
100
200
300


data response
300
200
100
0
residual
15
10
5
0
0
300
600
900


ARMA(0, 4)
0.6
0.3
0.0
−0.3
−0.6
residual
0.2
0.1
0.0
−0.1
−0.2
−0.3
0
100
200
300
400


coefficient
covariate
data response
residual
1.0
0.5
0.0
−0.5
2
1
0
−1
−2
−3
5.0
2.5
0.0
−2.5
4
2
0
−2
0
100
200
300


r_t_set_for_loop
pruning
3
10
30
100
runtime (microseconds)