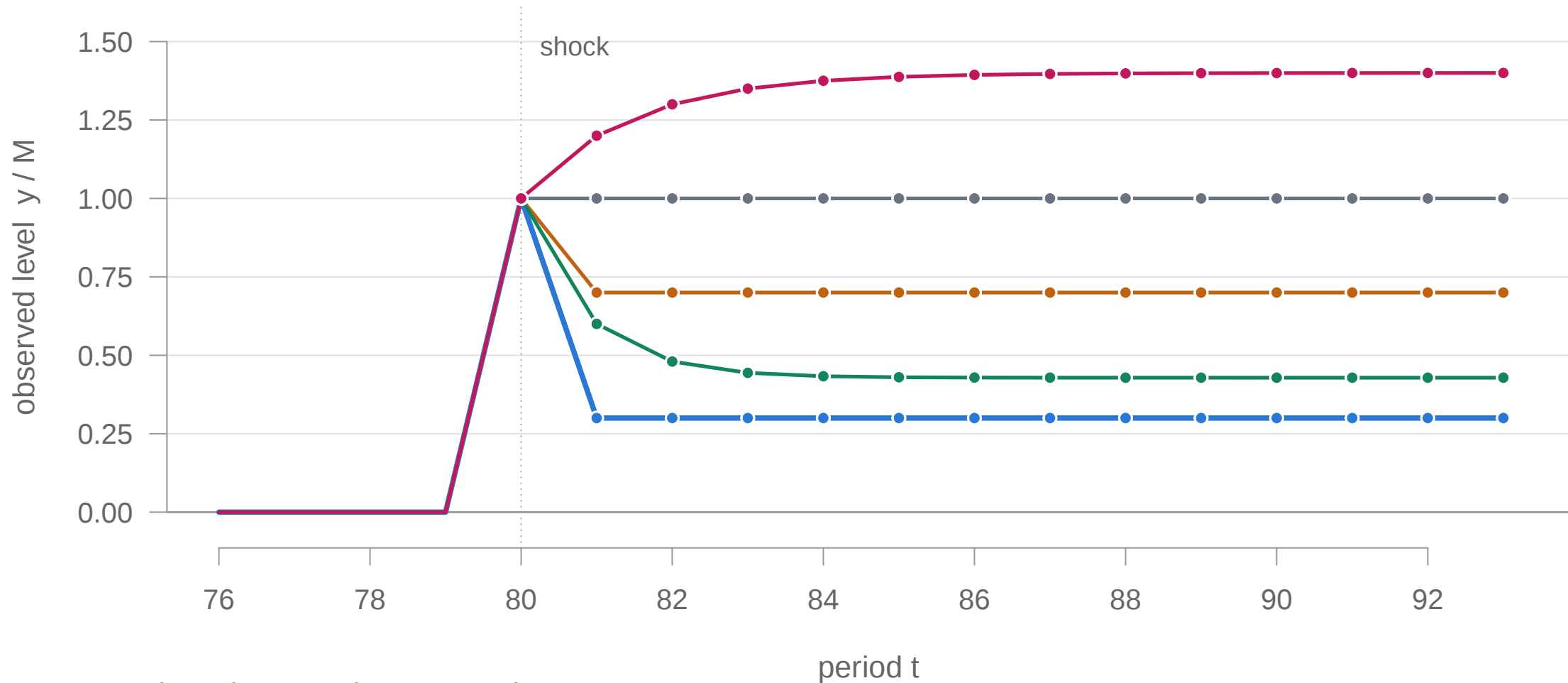




how the DATA is generated

- | | |
|---|--|
| — keeps 30% of the shock (phi 0.0, theta 0.7) | — keeps all of it – random walk (phi 0.0, theta 0.0) |
| — keeps 70% of the shock (phi 0.0, theta 0.3) | — overshoots to 140% (phi 0.5, theta 0.3) |
| — keeps 43% of the shock (phi 0.3, theta 0.7) | |