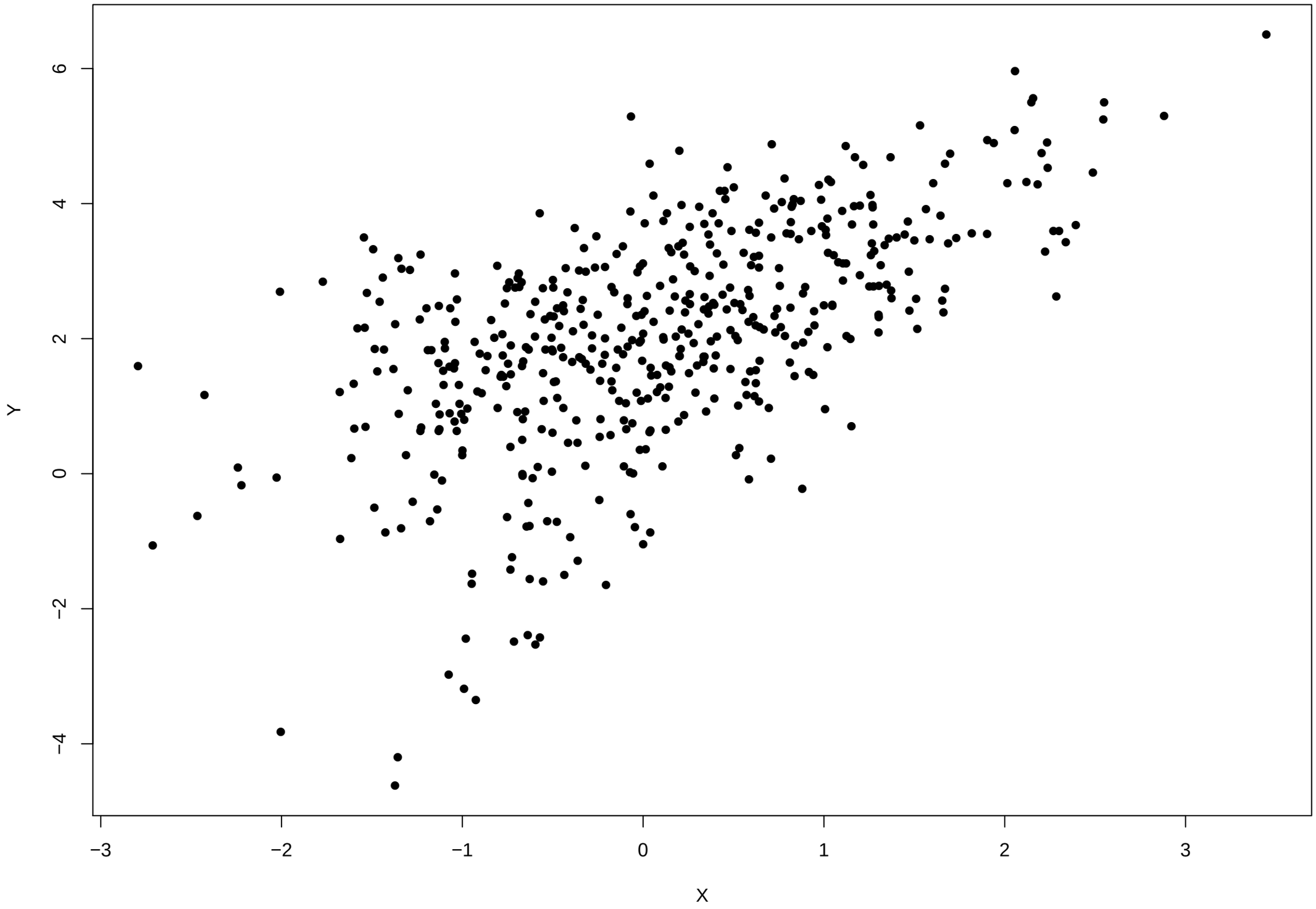
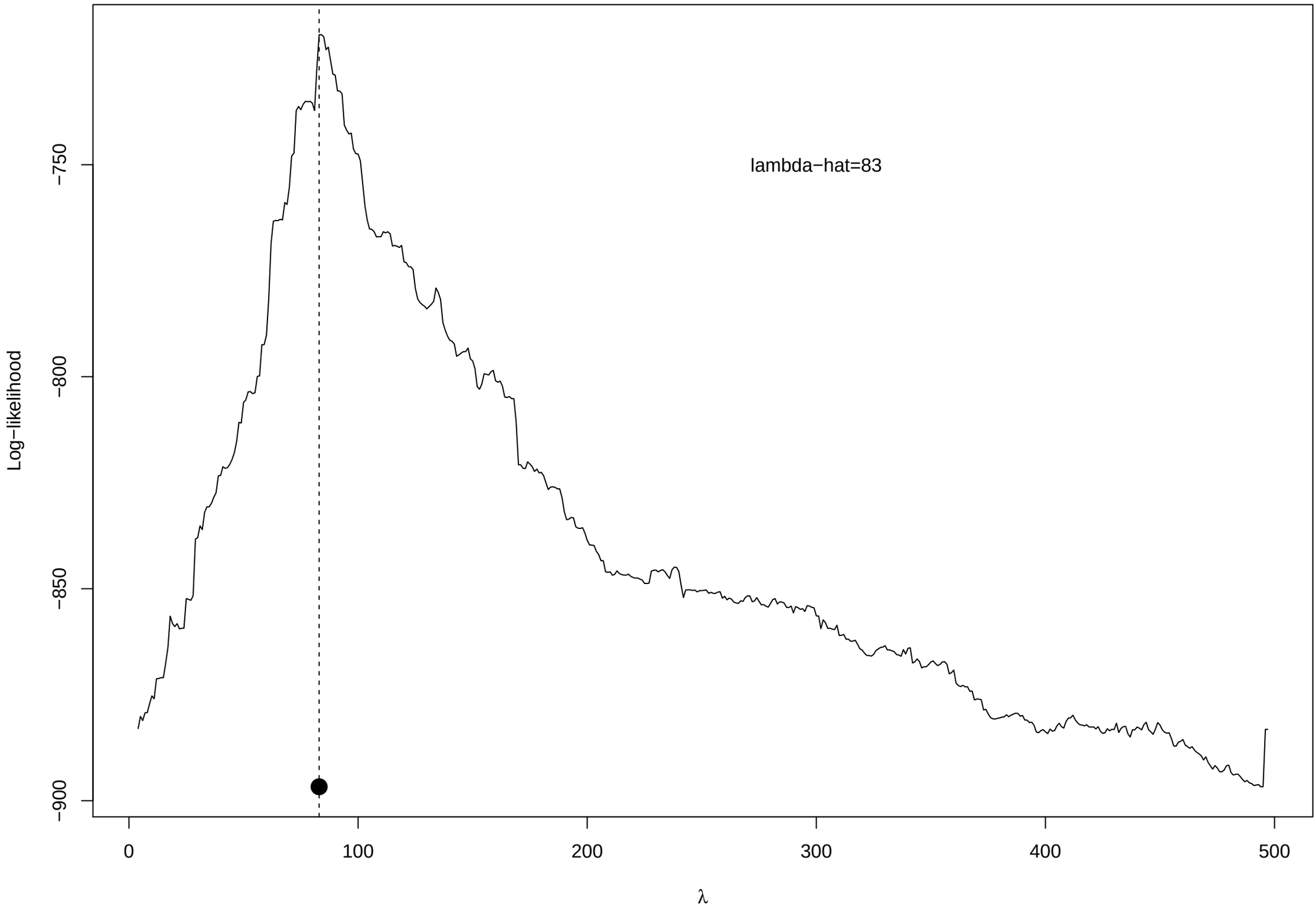
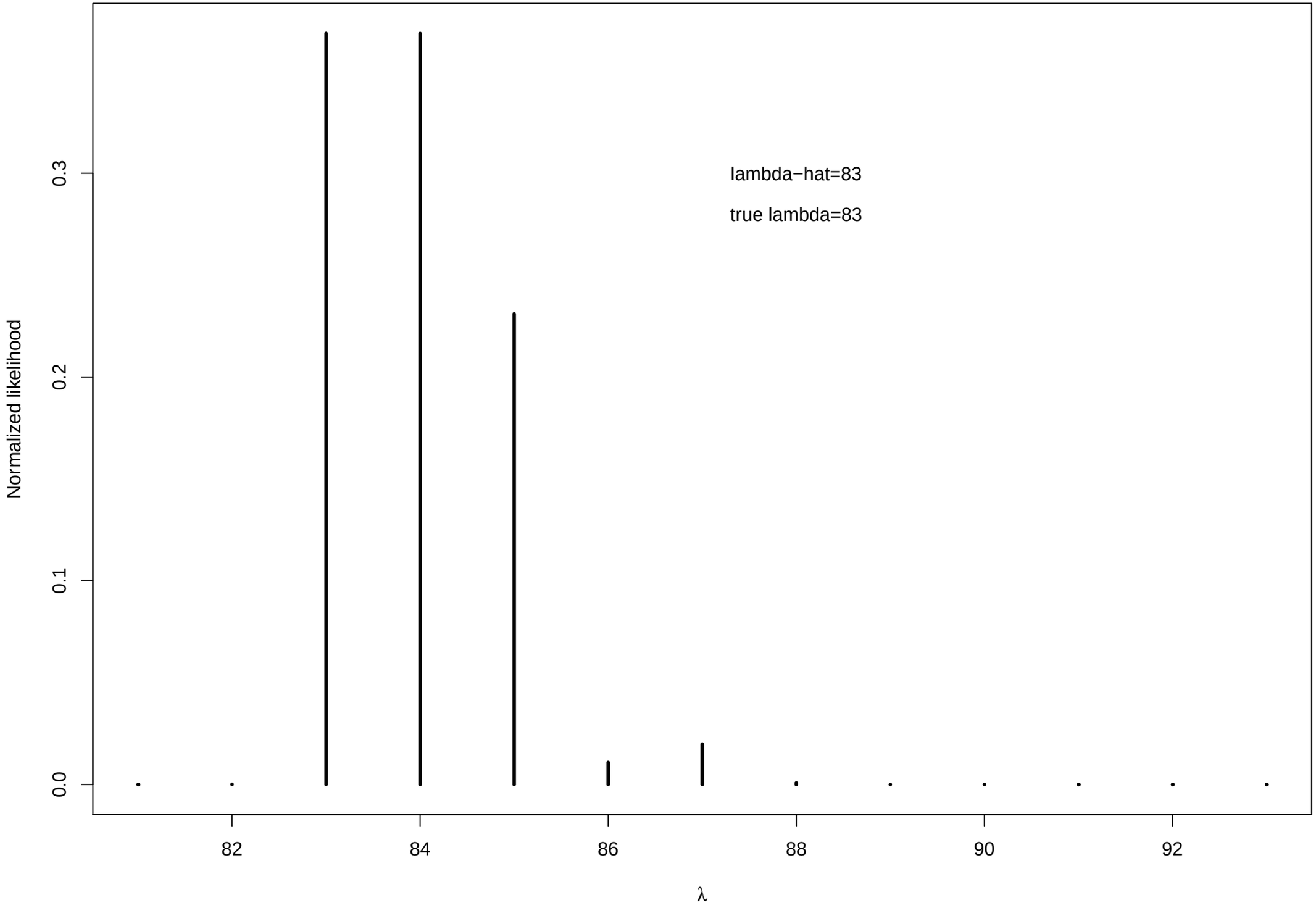
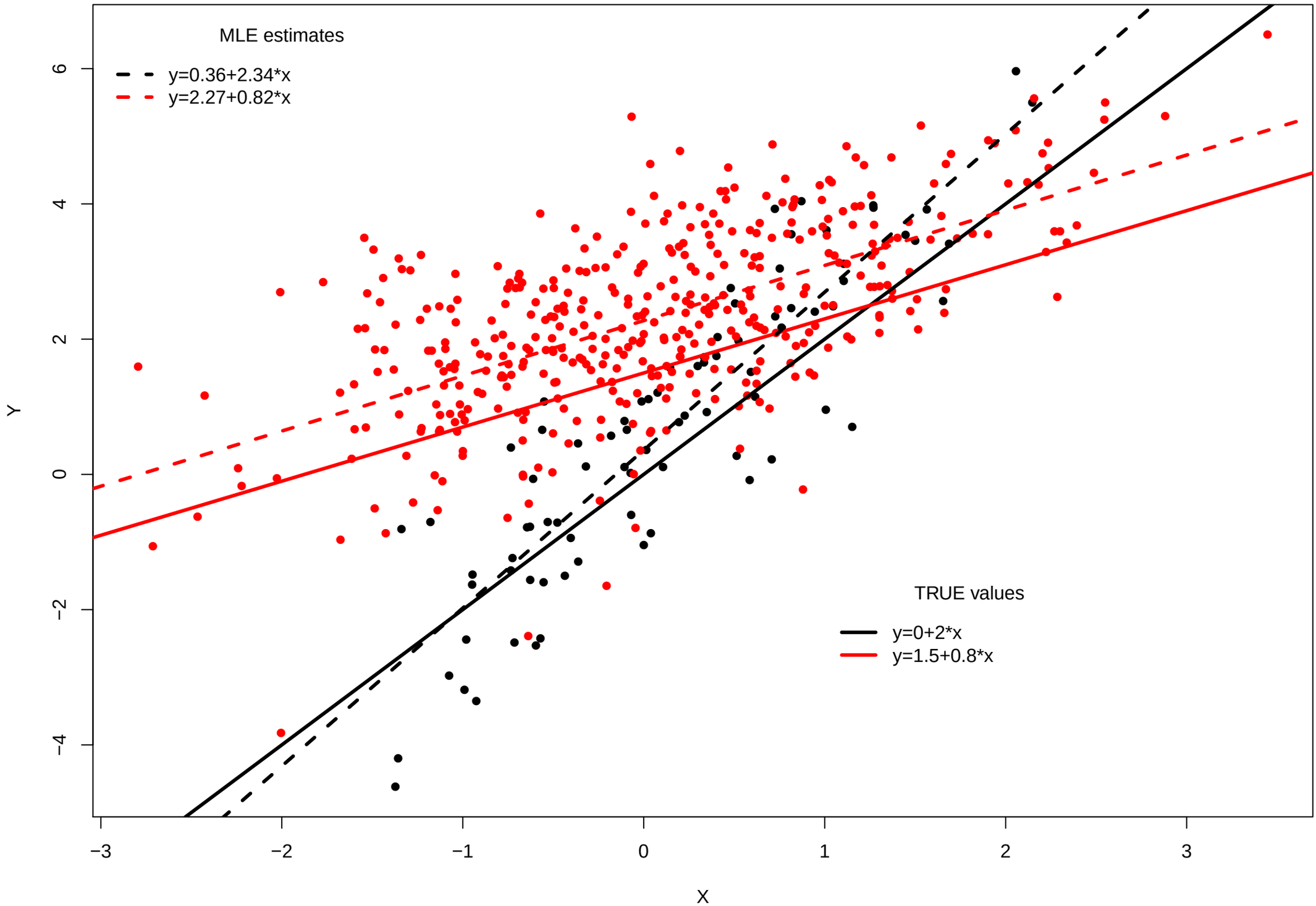
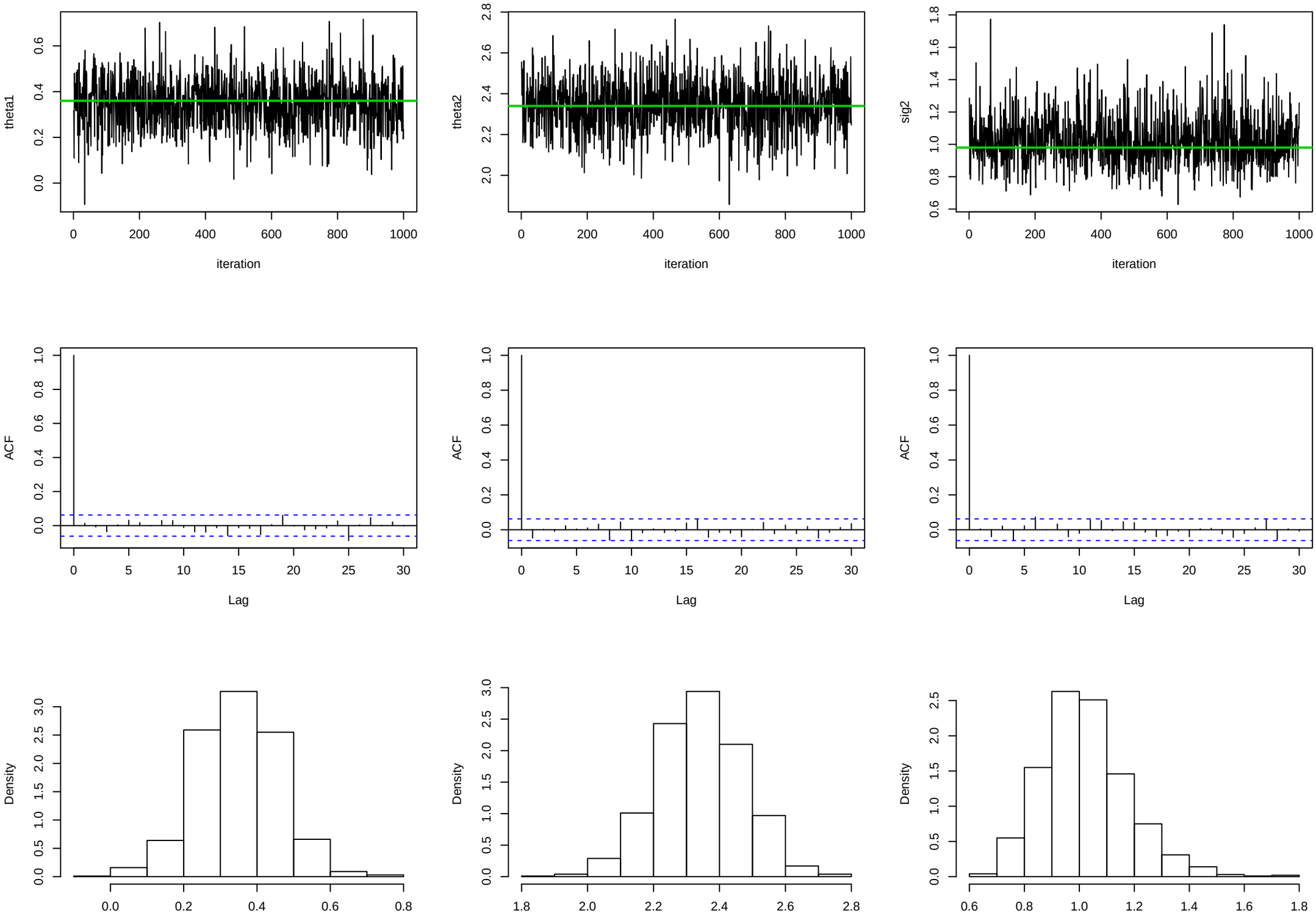
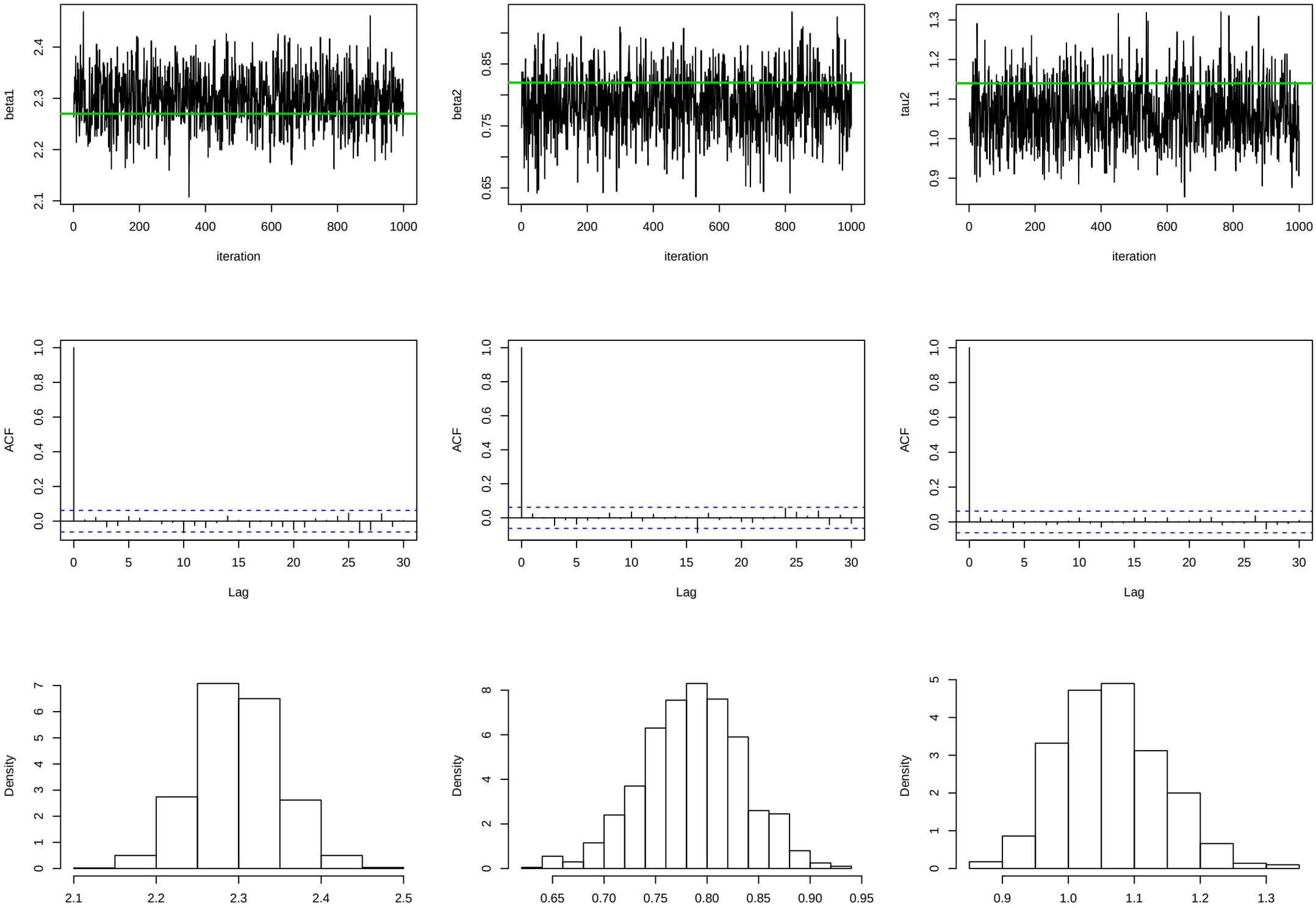

Y
6
4
2
0
−2
−4
−3
−2
−1
0
1
2
3
X

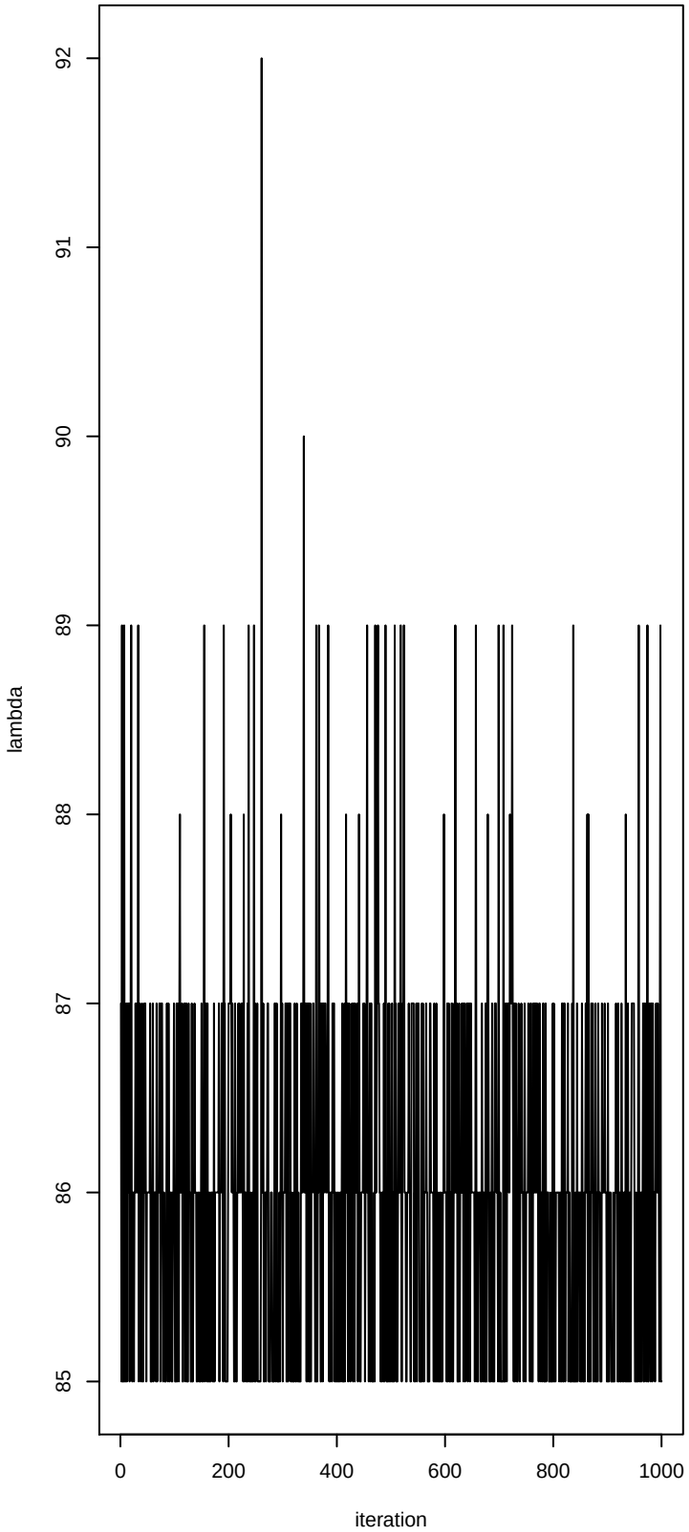

lambda−hat=83
Log−likelihood
−750
−800
−850
−900
0
100
200
300
400
500
λ

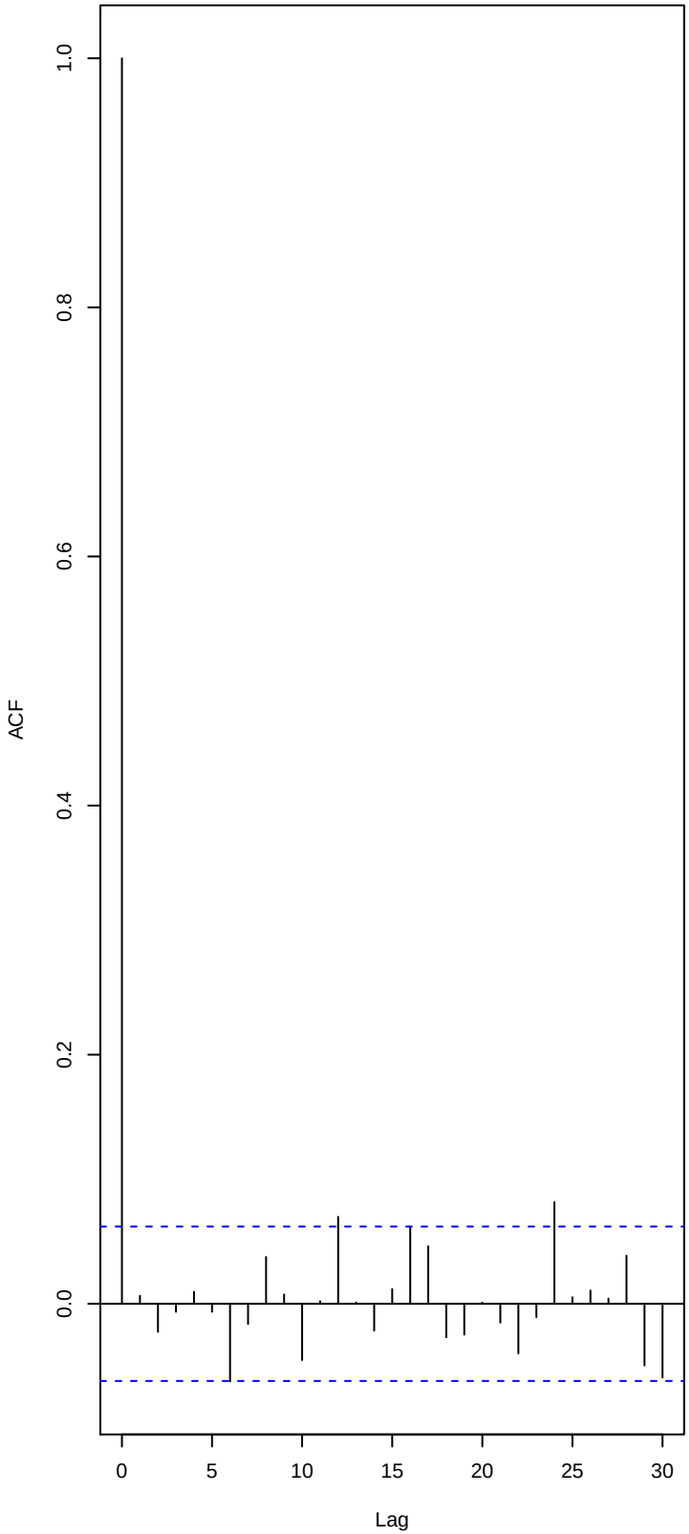

lambda−hat=83
true lambda=83
Normalized likelihood
0.0
0.1
0.2
0.3
82
84
86
88
90
92
λ

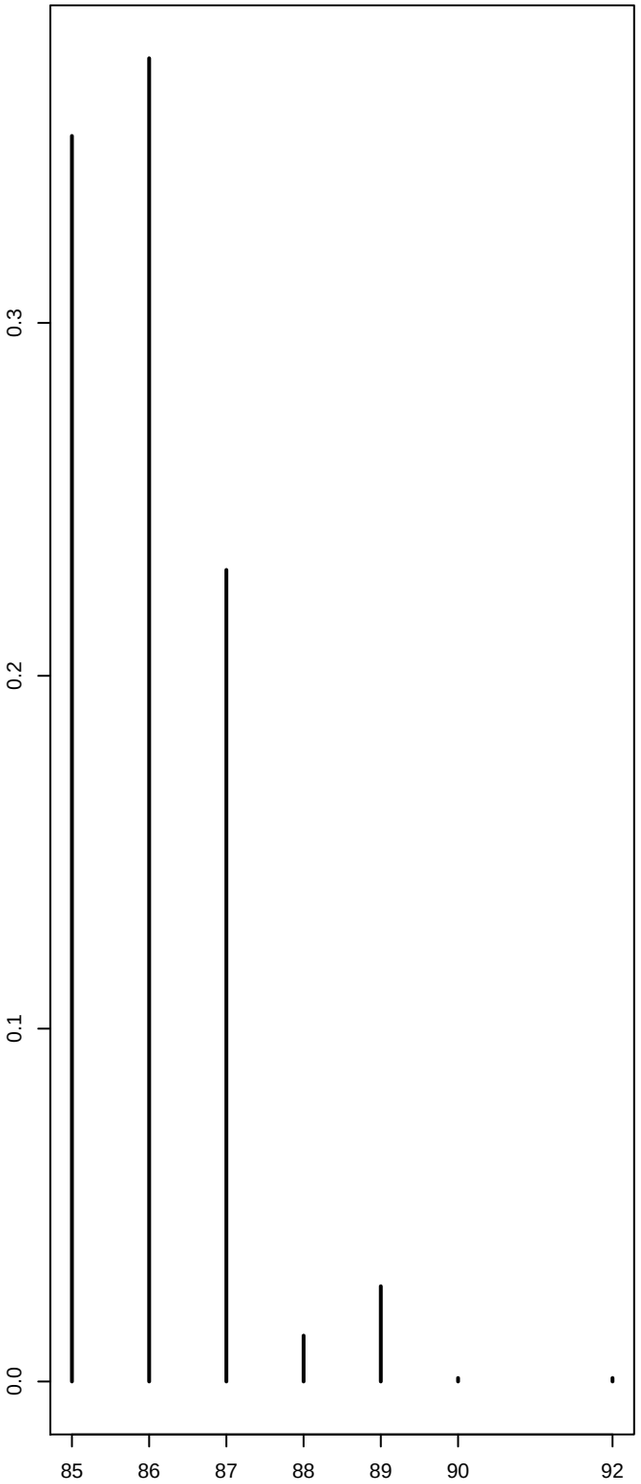

MLE estimates
y=0.36+2.34*x
y=2.27+0.82*x
TRUE values
y=0+2*x
y=1.5+0.8*x
Y
X
6
4
2
0
−2
−4
−3
−2
−1
0
1
2
3

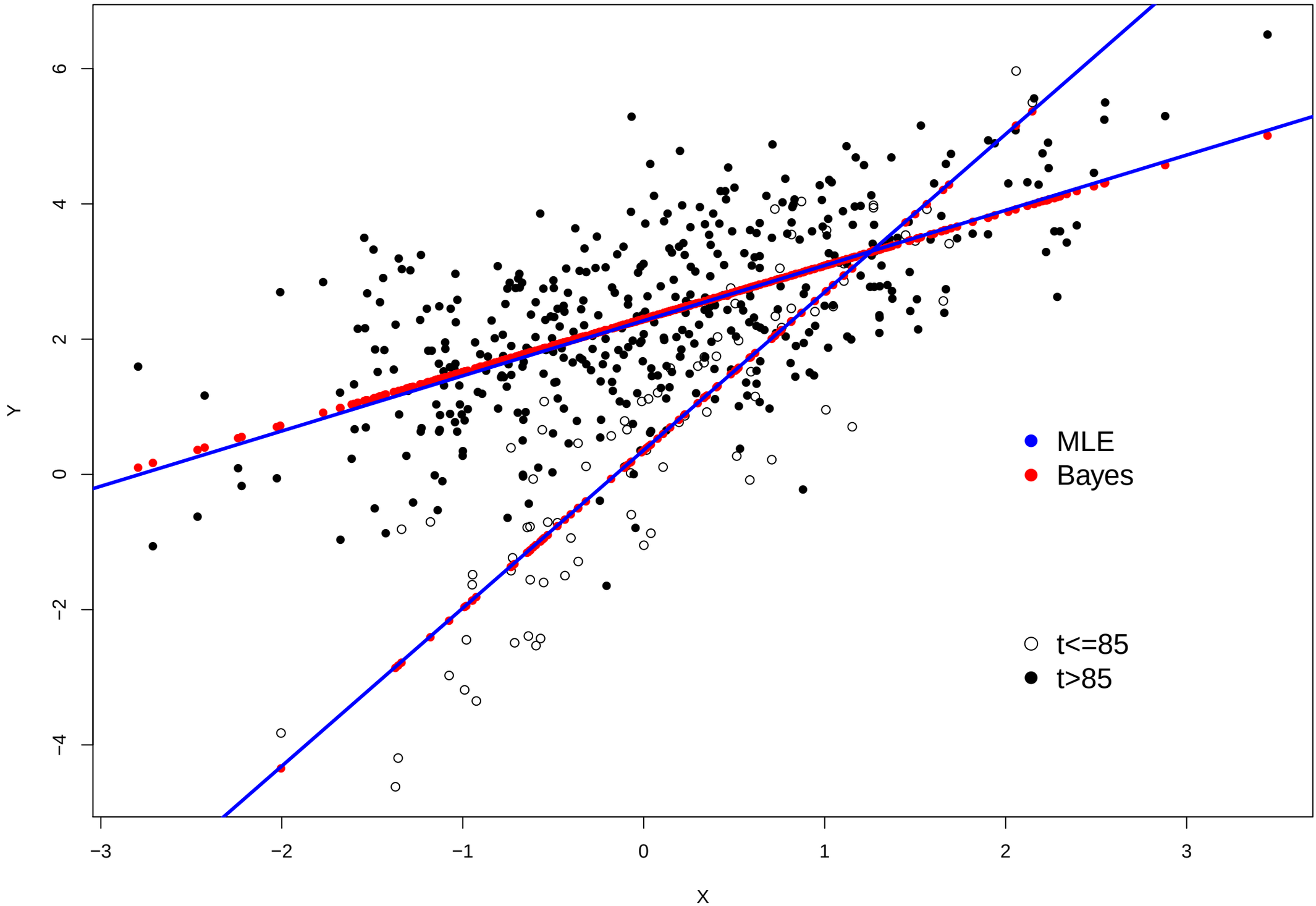

theta1
iteration
theta2
iteration
sig2
iteration
ACF
Lag
ACF
Lag
ACF
Lag
Density
Density
Density


beta1
iteration
beta2
iteration
tau2
iteration
ACF
Lag
ACF
Lag
ACF
Lag
Density
Density
Density


lambda
iteration
85
86
87
88
89
90
91
92
0
200
400
600
800
1000


ACF
Lag
0.0
0.2
0.4
0.6
0.8
1.0
0
5
10
15
20
25
30


0.0
0.1
0.2
0.3
85
86
87
88
89
90
92


MLE
Bayes
t<=85
t>85
Y
X
6
4
2
0
−2
−4
−3
−2
−1
0
1
2
3