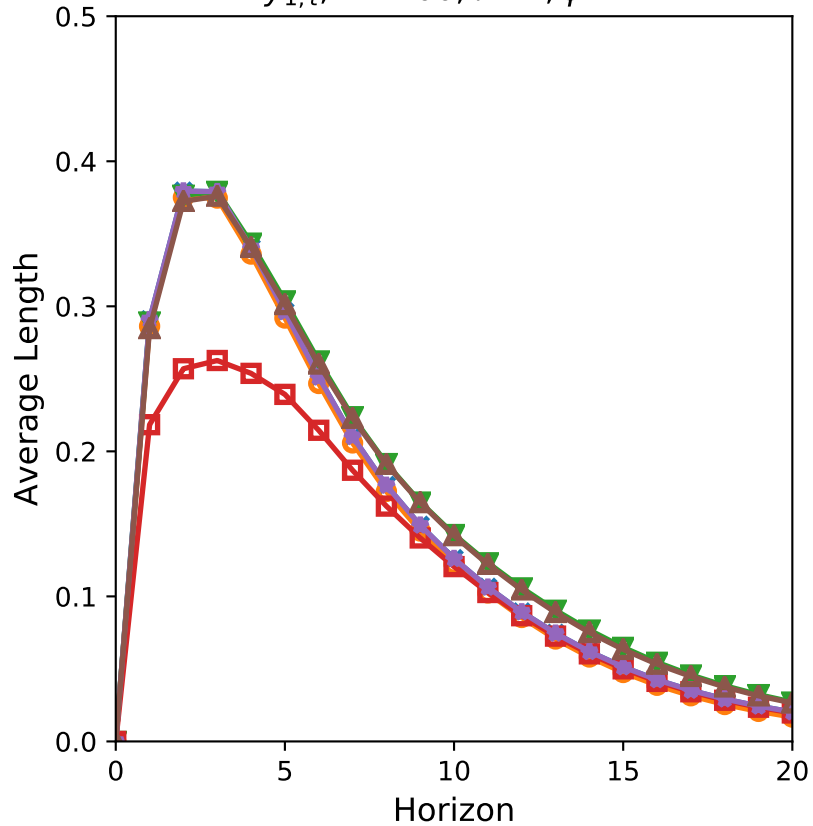


$y_{1,t}, T = 200, \ell = 4, \psi = 1$  $y_{2,t}, T = 200, \ell = 4, \psi = 1$ 