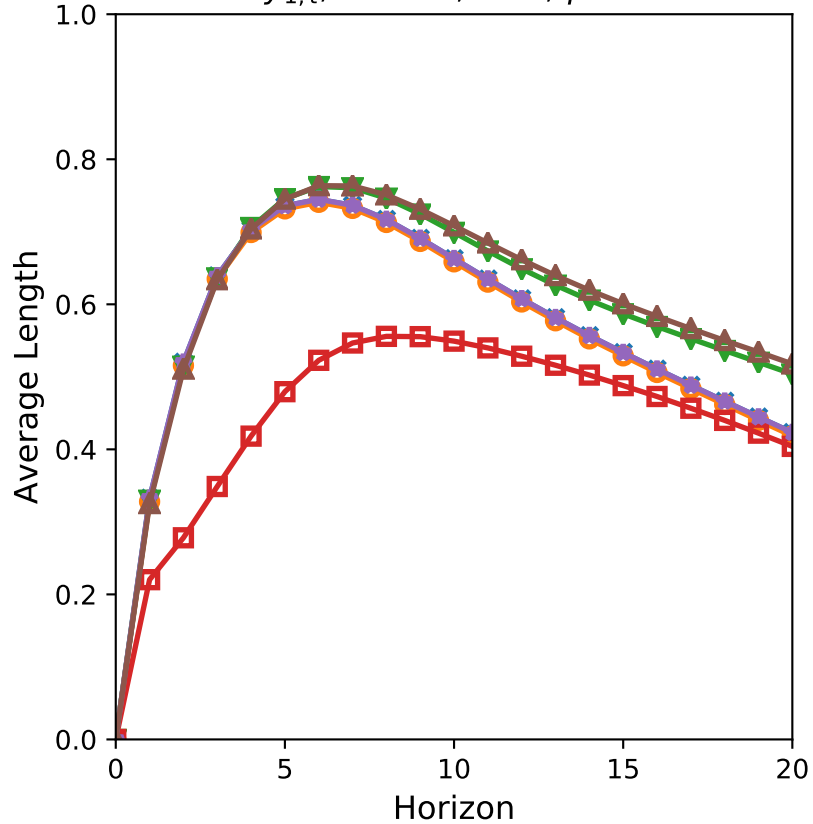
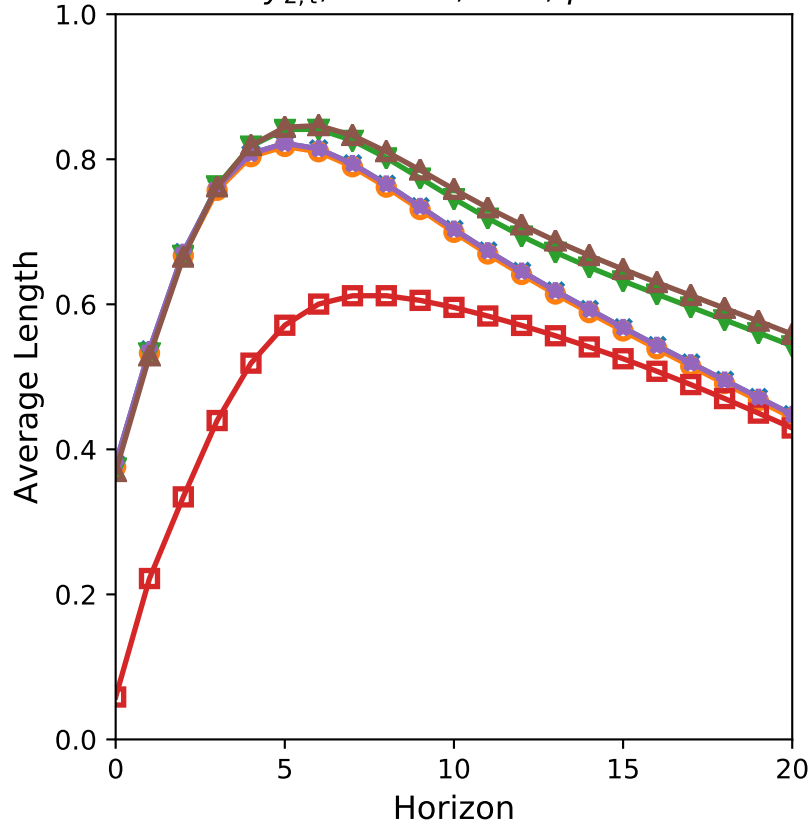


$y_{1,t}, T = 200, \ell = 4, \psi = 1$  $y_{2,t}, T = 200, \ell = 4, \psi = 1$ 

Legend: MBB (blue 'x'), grid MBB AR (orange circle), MSW (green inverted triangle), WB-Rademacher (red square), MBB Halls (purple plus), grid Sim AR (brown triangle).