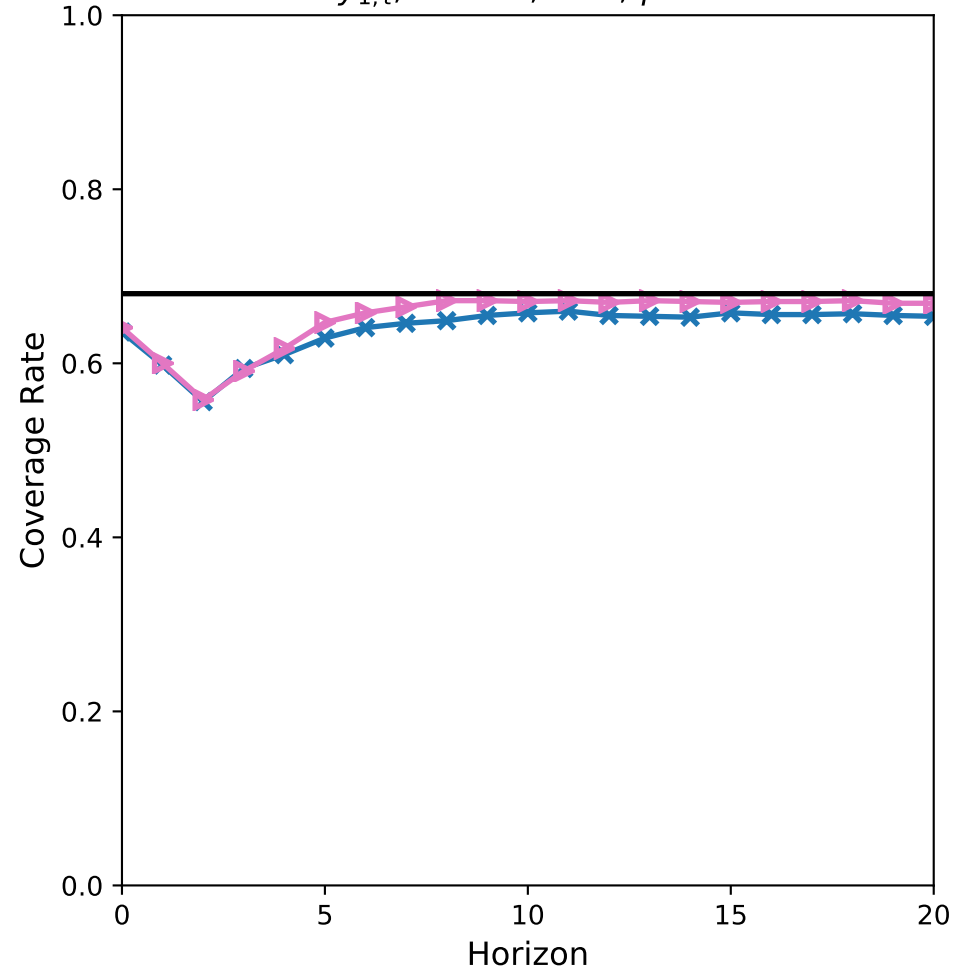
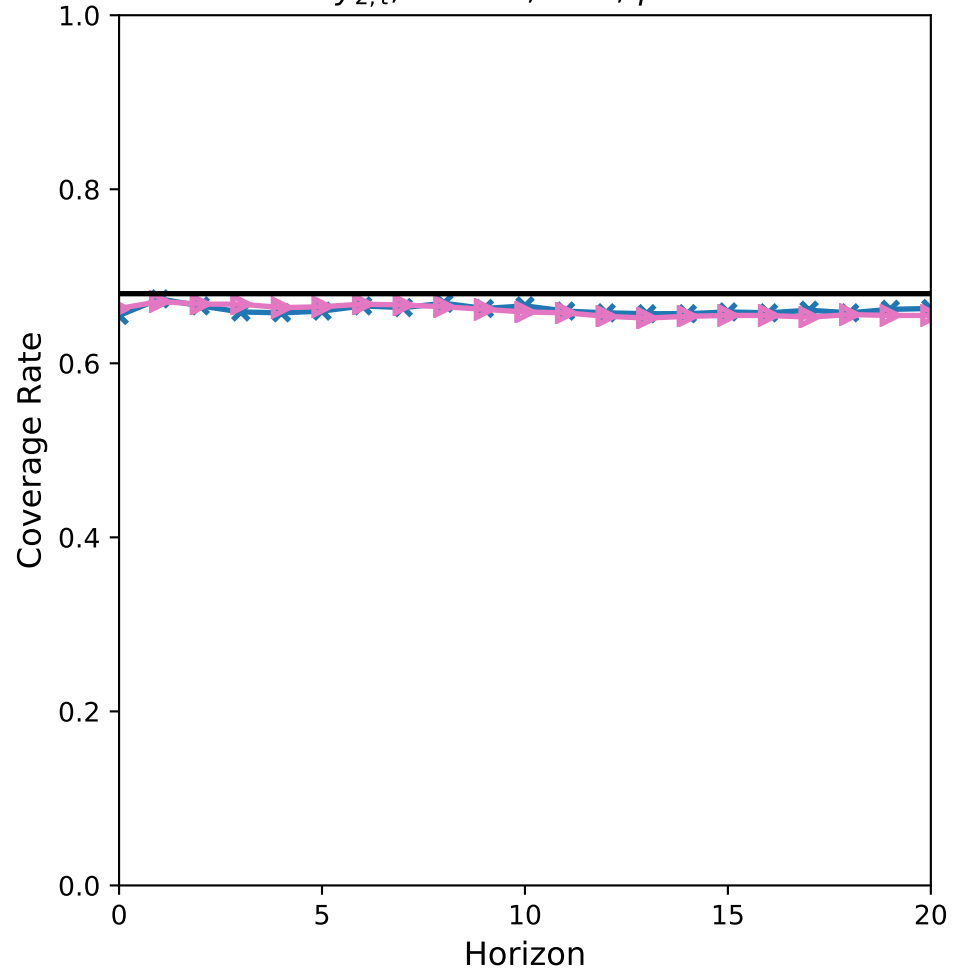


$$y_{1,t}, T = 200, \ell = 4, \psi = 1$$



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



—x— MBB —>— MBB lag augment