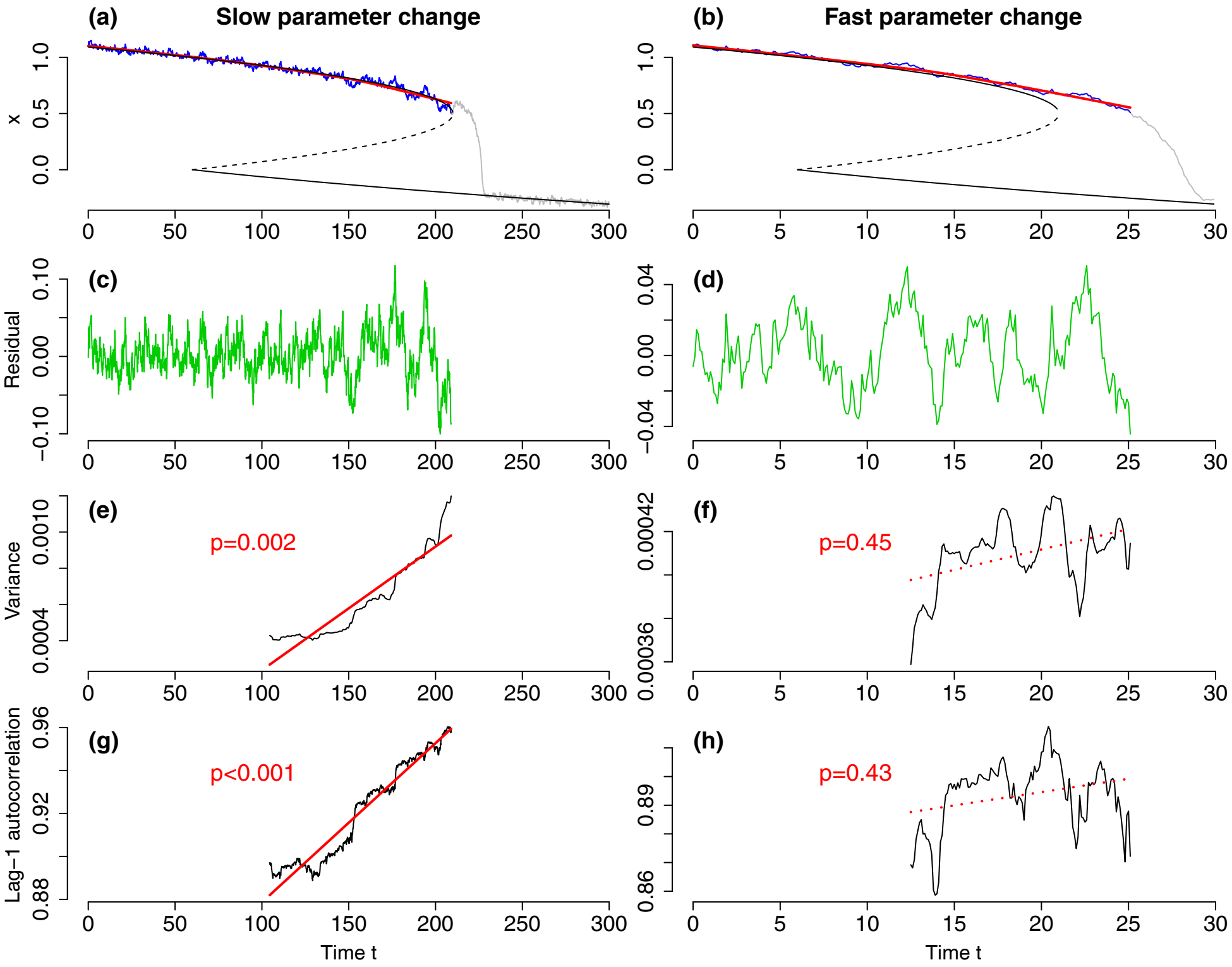
(a)
Slow parameter change
(b)
Fast parameter change
x
(c)
(d)
Residual
(e)
p=0.002
(f)
p=0.45
Variance
(g)
p<0.001
(h)
p=0.43
Lag−1 autocorrelation
Time t
Time t