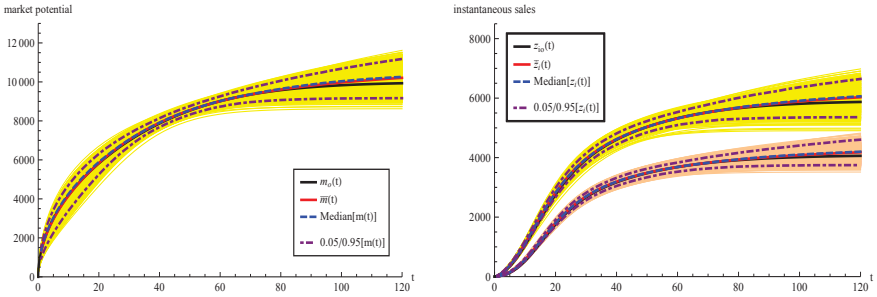

FIG A5.16. *Case BE(0.25,0.5),* ${}_{\omega}\sigma_i = 0.15$. *Left side:* $\hat{m}_k(t)$ *(yellow trajectories), true* $m_0(t)$, $\overline{m}(t) = \frac{1}{1000}\sum_{k=1}^{1000}\hat{m}_k(t)$, *median trajectory, and quantile trajectories (0.05 and 0.95). Right side:* $\hat{z}_{ik}(t)$ *(yellow and orange trajectories), true* $z_{i0}(t)$, $\overline{z}_i(t) = \frac{1}{1000}\sum_{k=1}^{1000}\hat{z}_{ik}(t)$, *median trajectory, and quantile trajectories (0.05 and 0.95).*

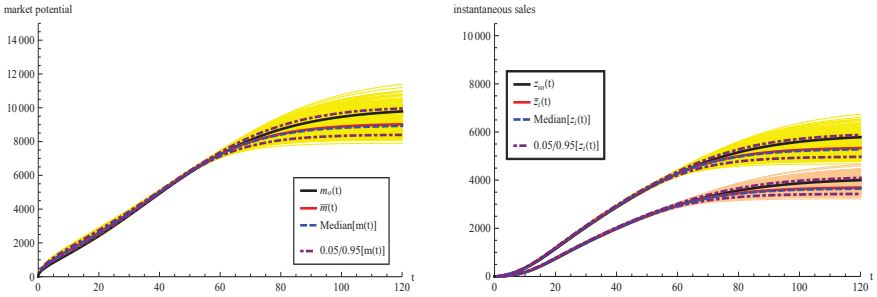

FIG A5.17. *Case BE(1,0.5),* ${}_{\omega}\sigma_i = 0.05$. *Left side:* $\hat{m}_k(t)$ *(yellow trajectories), true* $m_0(t)$, $\overline{m}(t) = \frac{1}{1000}\sum_{k=1}^{1000}\hat{m}_k(t)$, *median trajectory, and quantile trajectories (0.05 and 0.95). Right side:* $\hat{z}_{ik}(t)$ *(yellow and orange trajectories), true* $z_{i0}(t)$, $\overline{z}_i(t) = \frac{1}{1000}\sum_{k=1}^{1000}\hat{z}_{ik}(t)$, *median trajectory, and quantile trajectories (0.05 and 0.95).*

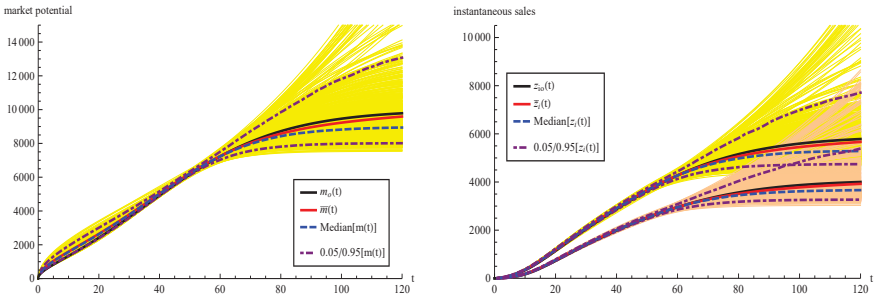

FIG A5.18. *Case BE(1,0.5),* ${}_{\omega}\sigma_i = 0.10$. *Left side:* $\hat{m}_k(t)$ *(yellow trajectories), true* $m_0(t)$, $\overline{m}(t) = \frac{1}{1000}\sum_{k=1}^{1000}\hat{m}_k(t)$, *median trajectory, and quantile trajectories (0.05 and 0.95). Right side:* $\hat{z}_{ik}(t)$ *(yellow and orange trajectories), true* $z_{i0}(t)$, $\overline{z}_i(t) = \frac{1}{1000}\sum_{k=1}^{1000}\hat{z}_{ik}(t)$, *median trajectory, and quantile trajectories (0.05 and 0.95).*