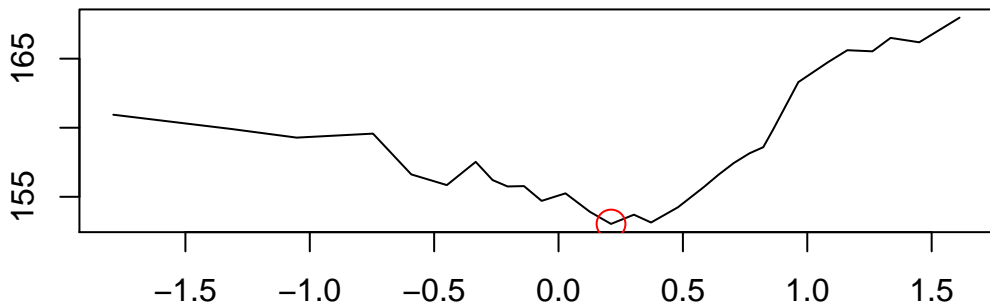


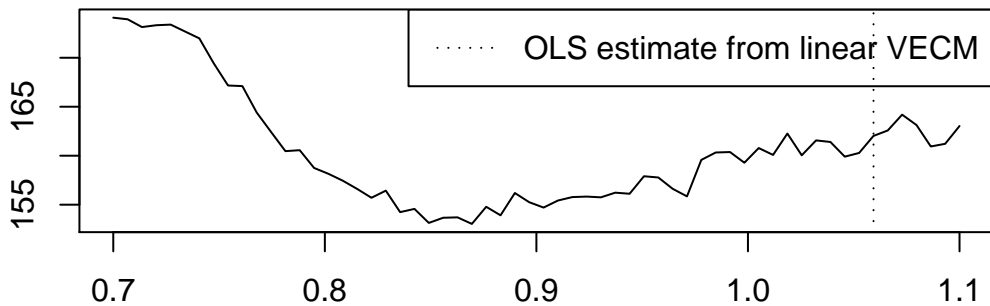
Grid Search

Residual Sum of Squares



Threshold parameter gamma

Residual Sum of Squares



Cointegrating parameter beta