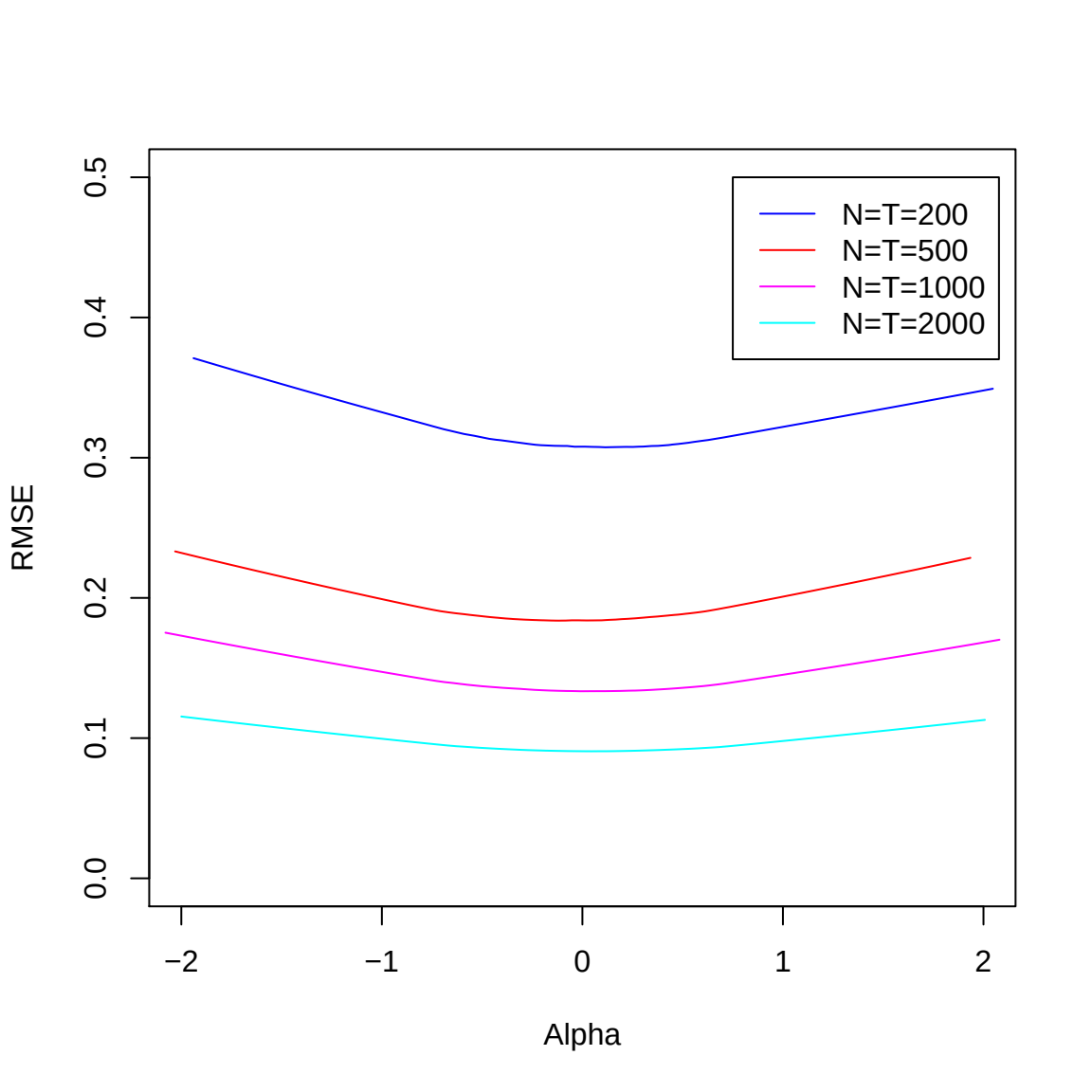
RMSE
0.0
0.1
0.2
0.3
0.4
0.5
−2
−1
0
1
2
Alpha
N=T=200
N=T=500
N=T=1000
N=T=2000