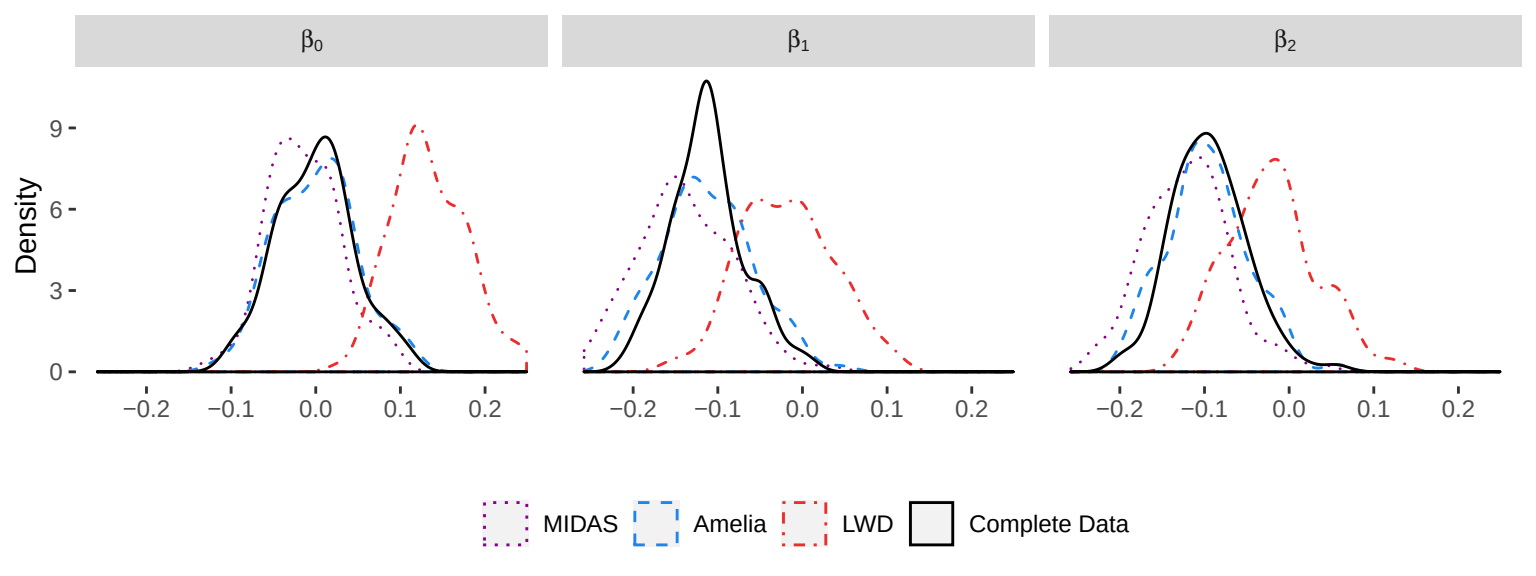
β0
β1
β2
Density
9
6
3
0
−0.2
−0.1
0.0
0.1
0.2
MIDAS
Amelia
LWD
Complete Data