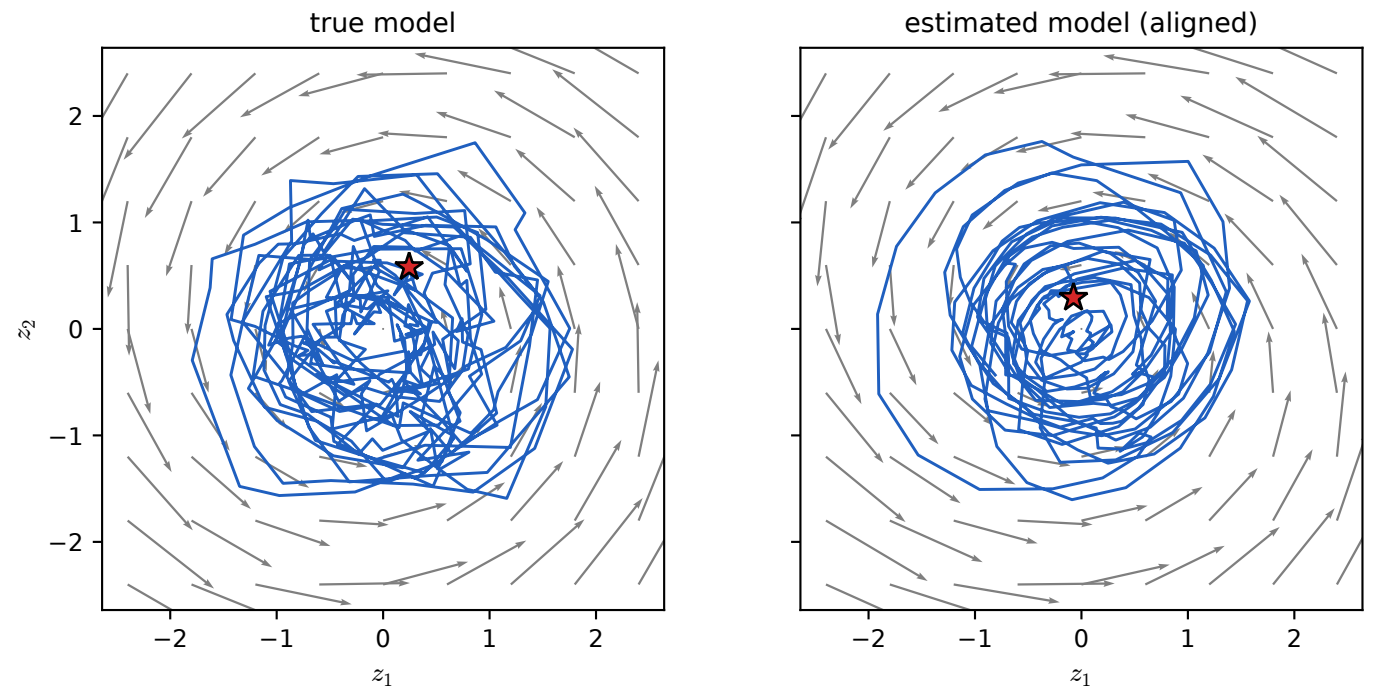

true model
estimated model (aligned)
z_1
z_2
z_1
2
1
0
−1
−2
−2
−1
0
1
2