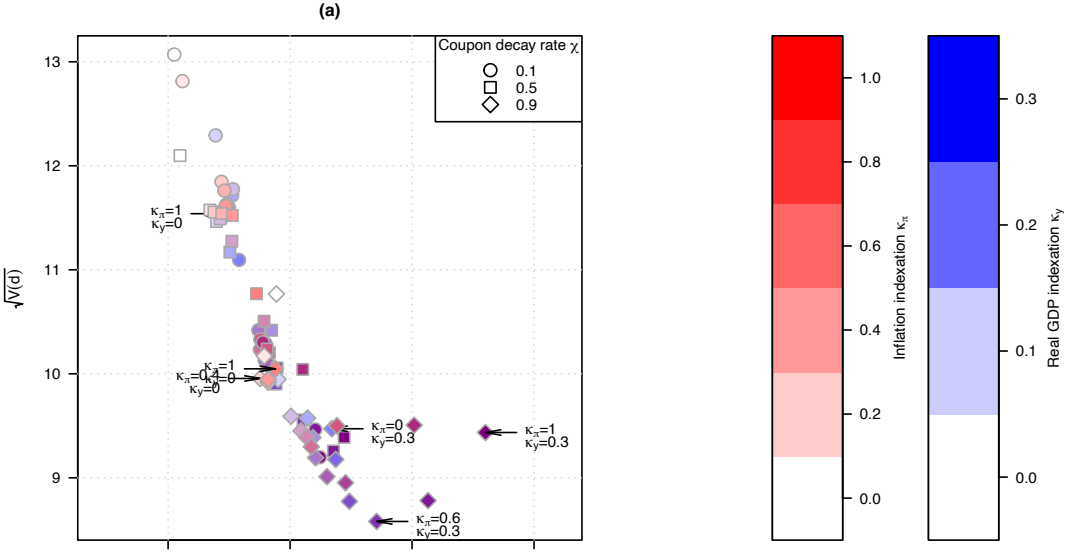
(a)
Coupon decay rate χ
0.1
0.5
0.9
√V(d)
κπ=1
κy=0
κπ=1
κy=0
κπ=0.4
κy=0
κπ=0
κy=0.3
κπ=1
κy=0.3
κπ=0.6
κy=0.3
Inflation indexation κπ
Real GDP indexation κy