

Exponential

Hyperbolic

Parameter

Threshold (θ) - 0.75 0.87 0.94 0.95Decay (λ) - 0.81 0.90 0.96 0.97NDT (τ) - 0.99 0.99 1.00 1.00Drift rate (v) - 0.91 0.95 0.98 0.99Observation noise (σ) - 0.98 0.99 0.99 1.00 $N = 100$ $N = 250$ $N = 500$ $N = 1000$

Number of observations

0.65 0.81 0.88 0.92

0.31 0.63 0.75 0.85

0.99 0.99 1.00 1.00

0.92 0.96 0.98 0.99

0.98 0.99 0.99 1.00

 $N = 100$ $N = 250$ $N = 500$ $N = 1000$

Number of observations

