

Exponential

Hyperbolic

Parameter

Threshold (θ) - 0.61 0.79 0.87 0.93Decay (λ) - 0.71 0.80 0.87 0.89NDT (τ) - 0.99 1.00 1.00 1.00Drift rate (v) - 0.71 0.79 0.85 0.88Observation noise (σ) - 0.97 0.99 0.99 1.00 $N = 100$ $N = 250$ $N = 500$ $N = 1000$

Number of observations

0.68 0.78 0.85 0.91

0.61 0.73 0.81 0.86

0.99 1.00 1.00 1.00

0.81 0.87 0.92 0.94

0.98 0.99 1.00 1.00

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

Number of observations

