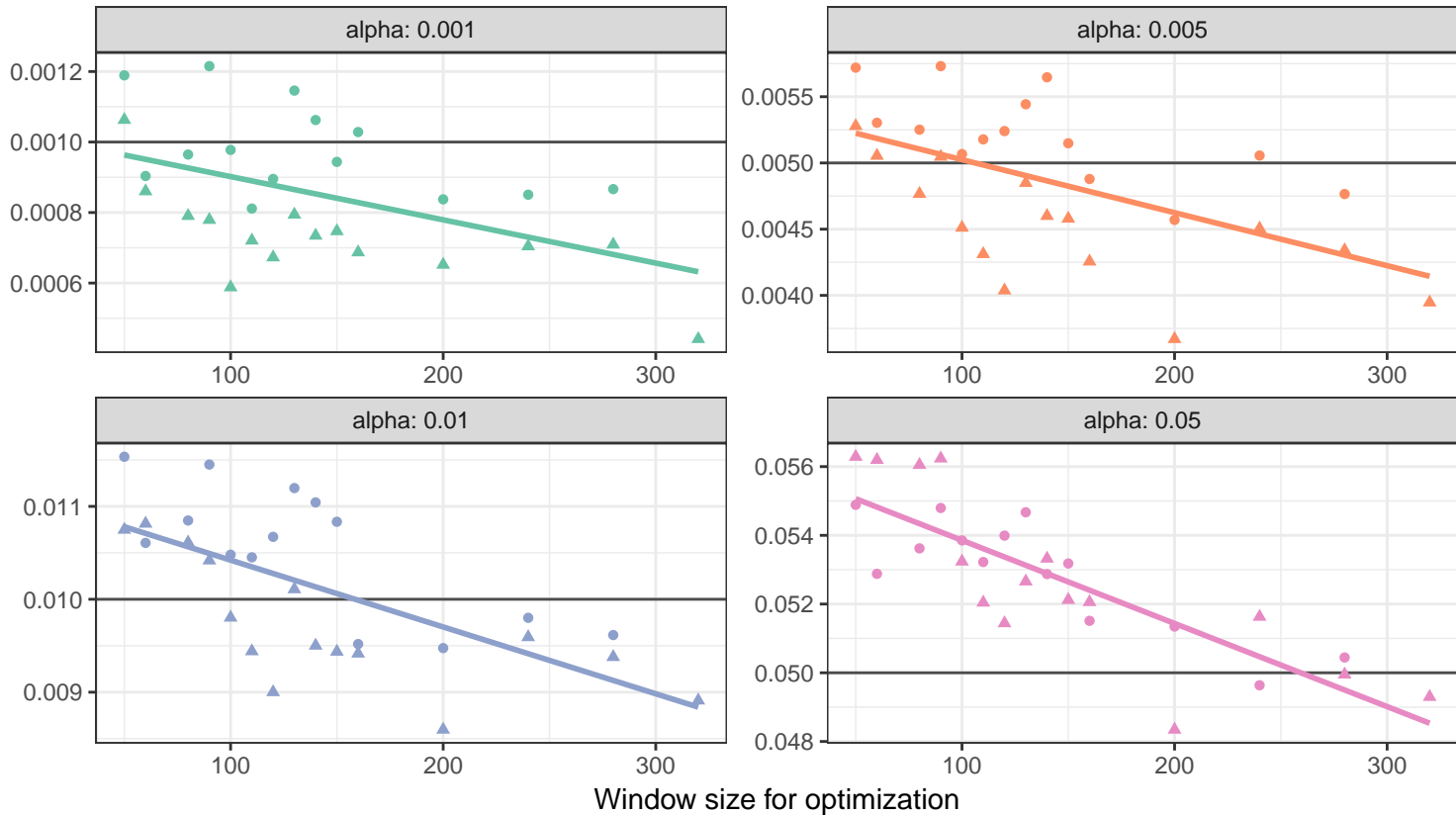


Observed type I error rate

Size of  
validation window

● 30 ▲ 50

Nominal type I error  $\alpha$ 

—●— 0.001 —●— 0.005 —●— 0.01 —●— 0.05